



Asset Management User Manual

October 2011
Global Operations Education

Overview of Asset Management

The Asset Management system permits firms to enter pledge and withdrawal instructions for collateral and review the status of those transactions on-line. It eliminates use of paper-based transactions for collateral substitutions.

Firms can submit Treasury Securities, Letters of Credit, Stock, IEF, foreign currency, US dollars and other approved collateral to:

- Replace the USD cash debited directly from their performance bond accounts and/or existing letters of credit/Treasury securities/approved collateral on deposit.
- Anticipate a performance bond call for core performance bond requirements to be credited to the appropriate Clearing Organization account.

Main Functions - Asset Management & Banking System

- Enter Asset Management Transactions
- View Assets on Deposit

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1.0 Getting Started

1.1. Security Requirements

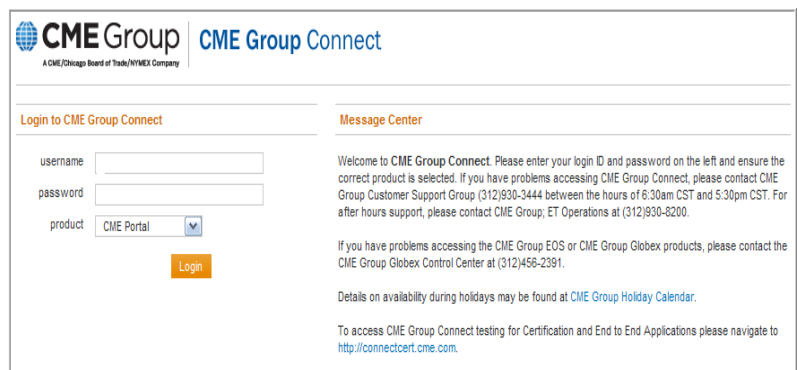
To request access to Asset Management, fax the On-Line System Access Request Form to Customer Support Group at (312) 338-2626. Forms are available on <http://www.cmegroup.com/clearing/files/onlineaccess.pdf>.

Please allow 24-48 hours for processing.

1.2. Accessing the Asset Management System

To access the Asset Management system, complete the following steps:

1. Begin by logging into CME Group Connect by entering the following address in your Internet browser:
<http://connect.cme.com>.
2. Enter your **User Name** and **Password**.
3. Click **Log In**.
4. Ensure Product is set to **CME Portal**.

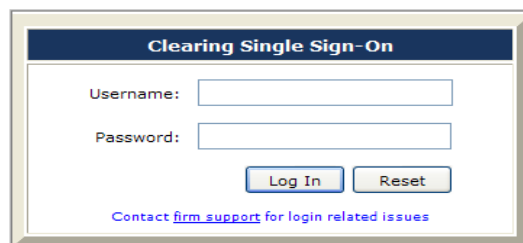


Upon successful login, you will be redirected to the CME Applications menu.

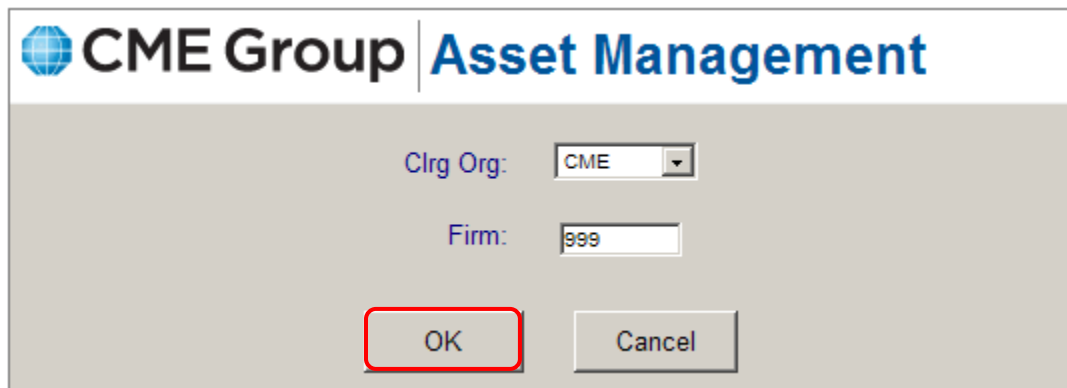
5. Click the icon or the **Asset Management** link.



6. Enter your **User Name** and **Password** on the Clearing Single Sign-On screen.
7. Click **Log In**. The Asset Management Firm Selection screen will display.

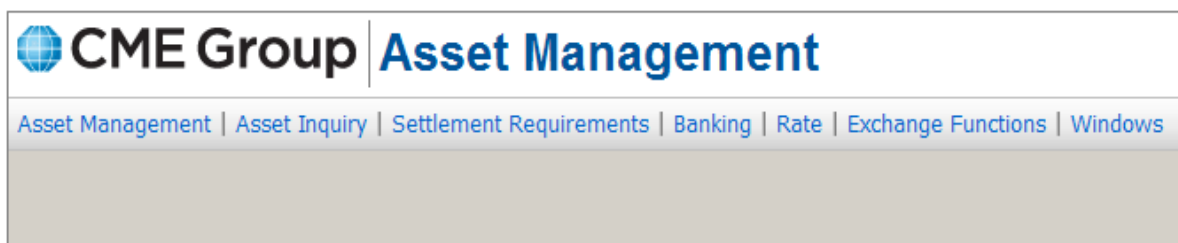


- On the Firm Selection screen, the Clearing Organization (**Clrg Org**) will default to CME; click the arrow to change Clearing Organization if necessary.



- Enter **Firm** number.
- Click **OK**.

Asset Management main menu will display.



2.0 Asset Management Main Menu

The Asset Management Main Menu options are described as follows:

Asset Management

- Transactions** allow you to enter data notifying the CME Clearing of your intent to pledge, amend or withdraw assets (collateral). On the Daily Transaction List screen, you can review and verify the status of all transactions entered on that business day.
- Withdrawal Instructions** allows you to enter default withdrawal bank account numbers and special instructions.

Asset Inquiry

- Assets on Deposit** lists individual asset groups for each individual asset type on deposit.
- Asset Summary** displays the sub-totaled values for each asset group.
- Currency Summary** displays the sub-totaled values for each currency type, both foreign and domestic.

Settlement Requirements

- **Currency Requirements** displays both summary and detailed performance bond requirements in US dollars and across all foreign currencies.
- **Settlement Variation** displays both summary and detailed variation requirements for each settlement session.

Banking

- **Banking Requirements** displays the net pay or collect value for performance bond for a particular performance bond cycle.
- **Banking Instruction List** displays account and bank location information for withdrawal instructions.

Rate

- **Interest Rate Maintenance 'IEF' (Interest Earning Facility)** refers to the systems and procedures CME Group has developed to support the acceptance of money market mutual fund shares at CME Group. Firms can add, withdraw, or transfer IEF funds.
- **IEF Interest Election Maintenance** is used by CME Clearing.

Exchange Functions

- **Clr Org Confirm/Reject** is used by CME Clearing to indicate whether the transaction has been confirmed or rejected.

Windows

- **Close** 'Asset Management Main Menu'.

2.1. *Selecting Criteria for Inquiry or Entry*

The data within Asset Management displays according to the criteria you select from the various List Boxes in the Selection windows.

- To enter selection criteria, you must click the down arrows located next to the list box, to reveal the criteria available for that list box.
- To select an item in the list box, just click the item name.

Repeat this procedure when entering any selection criteria.

The Asset Management System use a standard set of interactive screen tools. The common list boxes that will be displayed on each of the Asset Management System screens are as follows:

- **Asset Account** - The clearing member firm's asset account number - "####". This field contains a list of the firm's Class A clearing number and any affiliate or cross-margin firm numbers.
- **Creation Date** - The system defaults to the current business date. However, you can view the status of assets and settlement requirements for the past four business days.
- **Currency** - US Dollar or CME Group accepted foreign currency.

- **Origin** - Customer segregated funds includes:
 - o CNSEG – Customer Non-Segregated Funds
 - o CSEG – Customer Segregated Funds (Customer)
 - o NSEG – Non-Segregated Funds (House)
 - o COTC – Cleared OTC Derivatives
- **Asset Type** - Collateral accepted by the CME Group includes:
 - o CASH – Cash
 - o GOLD – Gold (listed under CASH)
 - o LOC – Letters of Credit
 - o BILL, BOND – Discount or Interest bearing securities from select sovereigns
 - o TBILL, TNOTE, TBOND – US Treasury Securities
 - o C-BILL, C-BONDS – Canadian Treasury Securities
 - o IEF2, 3, 4, 5 – Interest Earning Facility
 - o STOCK - Stock

A complete listing of collateral is located on:

<http://www.cmegroup.com/clearing/financial-and-collateral-management/collateral-types-accepted.html>.

- **Account Type** - Performance Bond (PB), Security Deposit (SECR) or Delivery (DLVRY)
- **Bus Func** - Business functions include:
 - o CLR
 - o CBCBT
 - o CUST
 - o MBR
 - o MOSSX
 - o SECR
 - o XMOCC

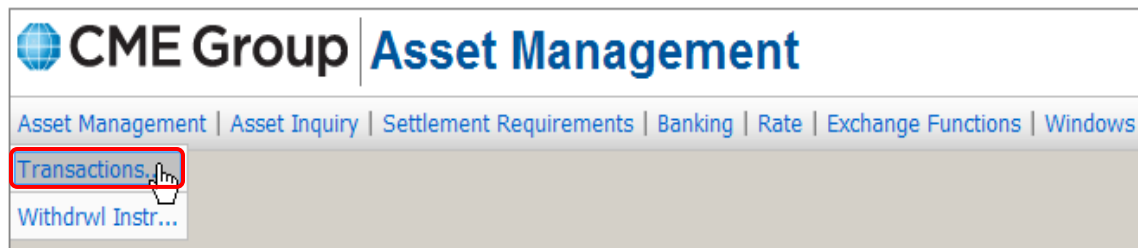
Reference Appendix 1-Terms

3.0 Asset Management - Transactions

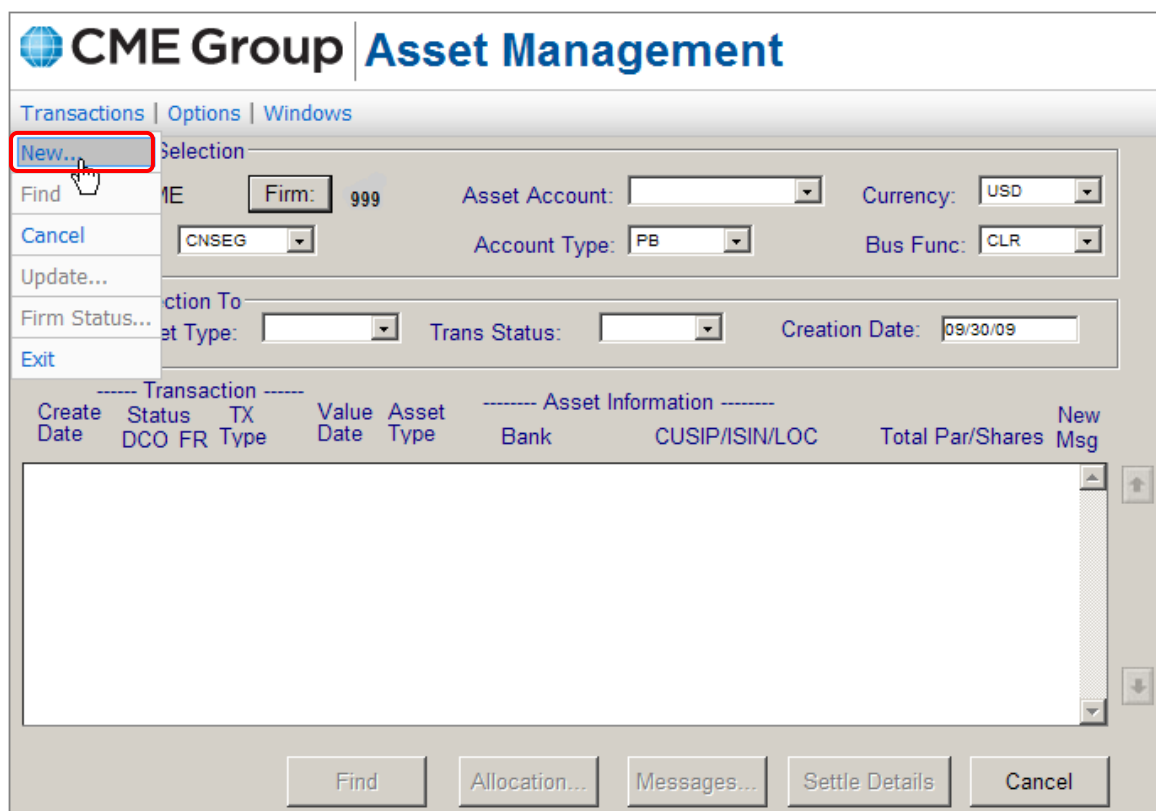
This section provides detailed steps for entering the required information to notify the CME Group of the transfer of approved collateral to CME Group performance bond accounts.

3.1. Steps for Pledging Collateral

1. On the main menu, move the mouse over Asset Management.
2. Click **Transactions**. The *Asset Management Transaction* screen will display.



3. Move the mouse over Transactions.
4. Click **New**.

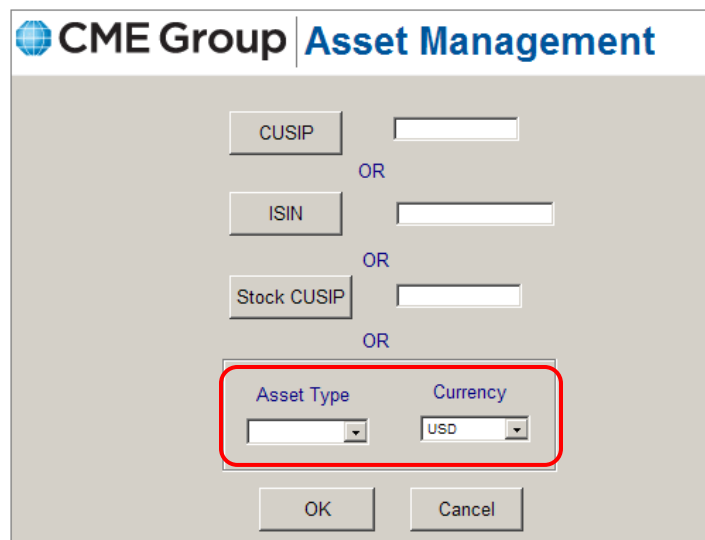


The screenshot shows the CME Group Asset Management Transactions screen. At the top, there's a header with the CME Group logo and 'Asset Management'. Below this is a navigation bar with links: 'Transactions', 'Options', and 'Windows'. The 'New...' button is highlighted with a red rectangular box, and a mouse cursor is pointing at it. Below the navigation bar, there's a 'Selection' section with various input fields: 'Find', 'ME', 'Firm: 999', 'Asset Account:', 'Currency: USD', 'Cancel', 'CNSEG', 'Account Type: PB', 'Bus Func: CLR', 'Update...', 'Firm Status...', 'Trans Type:', 'Trans Status:', 'Creation Date: 09/30/09', and 'Exit'. Below the 'Selection' section, there's a table with columns: 'Create Date', 'Status', 'TX DCO FR Type', 'Value Date', 'Asset Type', 'Bank', 'CUSIP/ISIN/LOC', 'Total Par/Shares', and 'New Msg'. At the bottom, there's a row of buttons: 'Find', 'Allocation...', 'Messages...', 'Settle Details', and 'Cancel'.

The Asset Type Selection screen will display.

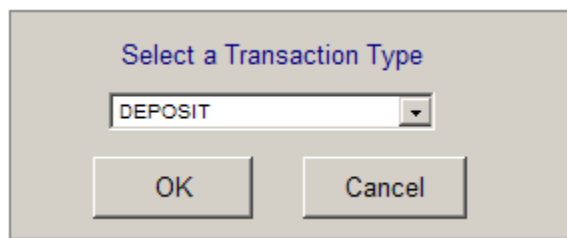
5. Select the desired **Asset Type**.
6. Select **Currency** to pledge
7. Click **OK**.

Note: For **Gold** collateral:
Asset Type is 'CASH' and
Currency is 'GLD'.



The screenshot shows the 'Asset Type Selection' dialog box. It has a title bar with the CME Group logo and 'Asset Management'. The dialog contains four input fields for identification: CUSIP, ISIN, and Stock CUSIP, each with a text box and a label. Below these are two dropdown menus: 'Asset Type' and 'Currency'. The 'Currency' dropdown is currently set to 'USD'. At the bottom are 'OK' and 'Cancel' buttons. A red rectangle highlights the 'Asset Type' and 'Currency' dropdowns.

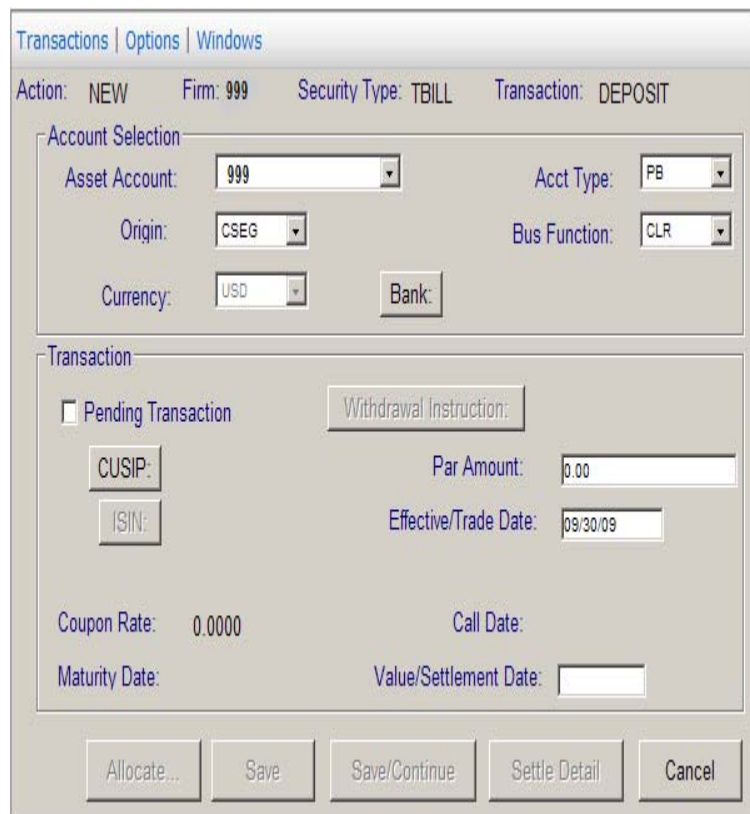
8. Select a **Transaction Type**.
9. Click **OK**.



The screenshot shows the 'Select a Transaction Type' dialog box. It has a title bar with the text 'Select a Transaction Type'. Below the title is a dropdown menu currently showing 'DEPOSIT'. At the bottom are 'OK' and 'Cancel' buttons.

The Transaction screen will display containing the selected information:

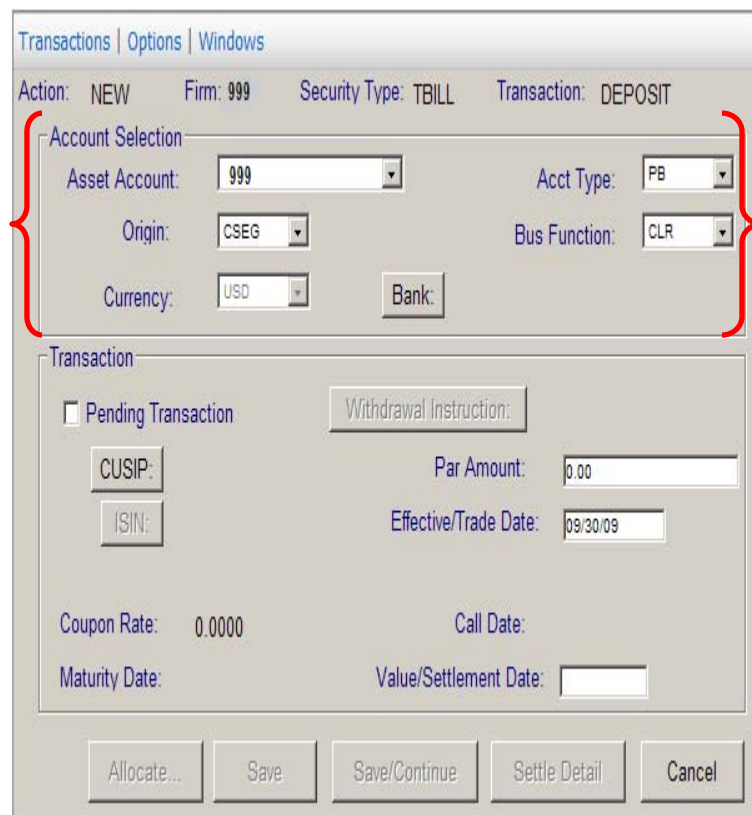
- Action: *NEW*
- Firm: 999
- Security Type (Asset Type): *TBILL*
- Transaction: *DEPOSIT*

The screenshot shows the 'Transaction' screen. The title bar includes 'Transactions | Options | Windows'. The main area is divided into sections. The top section shows 'Action: NEW', 'Firm: 999', 'Security Type: TBILL', and 'Transaction: DEPOSIT'. Below this is the 'Account Selection' section with fields for 'Asset Account' (999), 'Origin' (CSEG), 'Currency' (USD), 'Acct Type' (PB), and 'Bus Function' (CLR). There is also a 'Bank' button. The 'Transaction' section has a 'Pending Transaction' checkbox, a 'Withdrawal Instruction' field, and fields for 'CUSIP', 'ISIN', 'Par Amount' (0.00), 'Effective/Trade Date' (09/30/09), 'Coupon Rate' (0.0000), 'Call Date', 'Maturity Date', and 'Value/Settlement Date'. At the bottom are buttons for 'Allocate...', 'Save', 'Save/Continue', 'Settle Detail', and 'Cancel'.

3.1.1. Account Selection - Transaction Maintenance

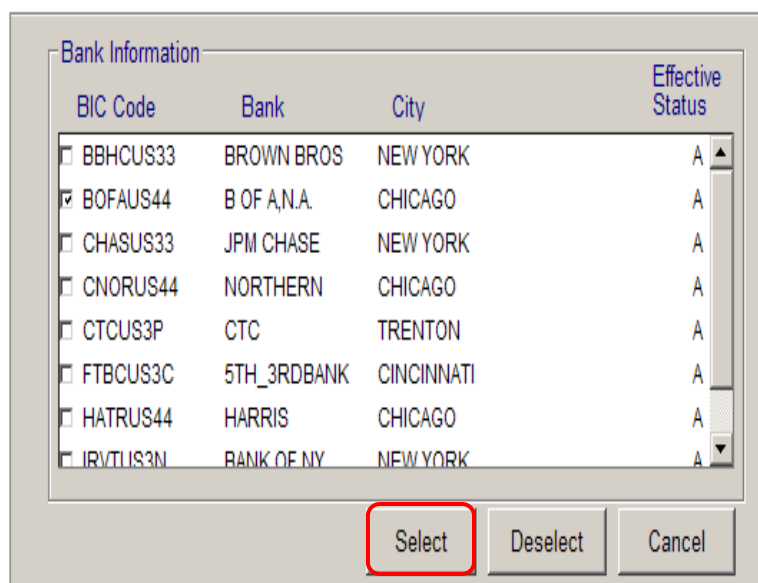
1. Select the **Asset Account**.
2. The **Account Type** will default to **PB** (Performance Bond).
For security deposit, select SECR.
3. Select **Origin**.
4. Select **Business Function**.
5. The **Currency** field will default to USD.
If this pledge was a Canadian Bond, the currency is CAD.
6. Click the **Bank** button. The Bank Selection screen will display.



The screenshot shows the 'Transaction Maintenance' window. At the top, it has tabs for 'Transactions', 'Options', and 'Windows'. Below the tabs, it displays 'Action: NEW', 'Firm: 999', 'Security Type: TBILL', and 'Transaction: DEPOSIT'. The 'Account Selection' section is highlighted with a red bracket and contains the following fields: 'Asset Account' (dropdown with '999'), 'Acct Type' (dropdown with 'PB'), 'Origin' (dropdown with 'CSEG'), 'Bus Function' (dropdown with 'CLR'), 'Currency' (dropdown with 'USD'), and a 'Bank' button. Below this is the 'Transaction' section, which includes a 'Pending Transaction' checkbox, a 'Withdrawal Instruction' field, 'CUSIP' and 'ISIN' buttons, 'Par Amount' (0.00), 'Effective/Trade Date' (09/30/09), 'Coupon Rate' (0.0000), 'Call Date', 'Maturity Date', and 'Value/Settlement Date'. At the bottom are buttons for 'Allocate...', 'Save', 'Save/Continue', 'Settle Detail', and 'Cancel'.

A list of eligible settlement banks that will transfer the securities to CME will display.

7. Select the approved CME bank that will receive or release the transfer request, click the **BIC Code check box**.
8. Click **Select**.



The screenshot shows the 'Bank Information' window. It contains a table with the following columns: 'BIC Code', 'Bank', 'City', and 'Effective Status'. The table lists several banks, with 'BOFAUS44' selected. Below the table are buttons for 'Select', 'Deselect', and 'Cancel'. The 'Select' button is highlighted with a red box.

BIC Code	Bank	City	Effective Status
☐ BBHCUS33	BROWN BROS	NEW YORK	A
☒ BOFAUS44	B OF A.N.A.	CHICAGO	A
☐ CHASUS33	JPM CHASE	NEW YORK	A
☐ CNORUS44	NORTHERN	CHICAGO	A
☐ CTCUS3P	CTC	TRENTON	A
☐ FTBCUS3C	5TH_3RDBANK	CINCINNATI	A
☐ HATRUS44	HARRIS	CHICAGO	A
☐ IRVTLIS3N	BANK OF NY	NEW YORK	A

The *Transaction* screen will reappear with the selected bank displayed.

3.2. Transaction Section - Transaction Maintenance

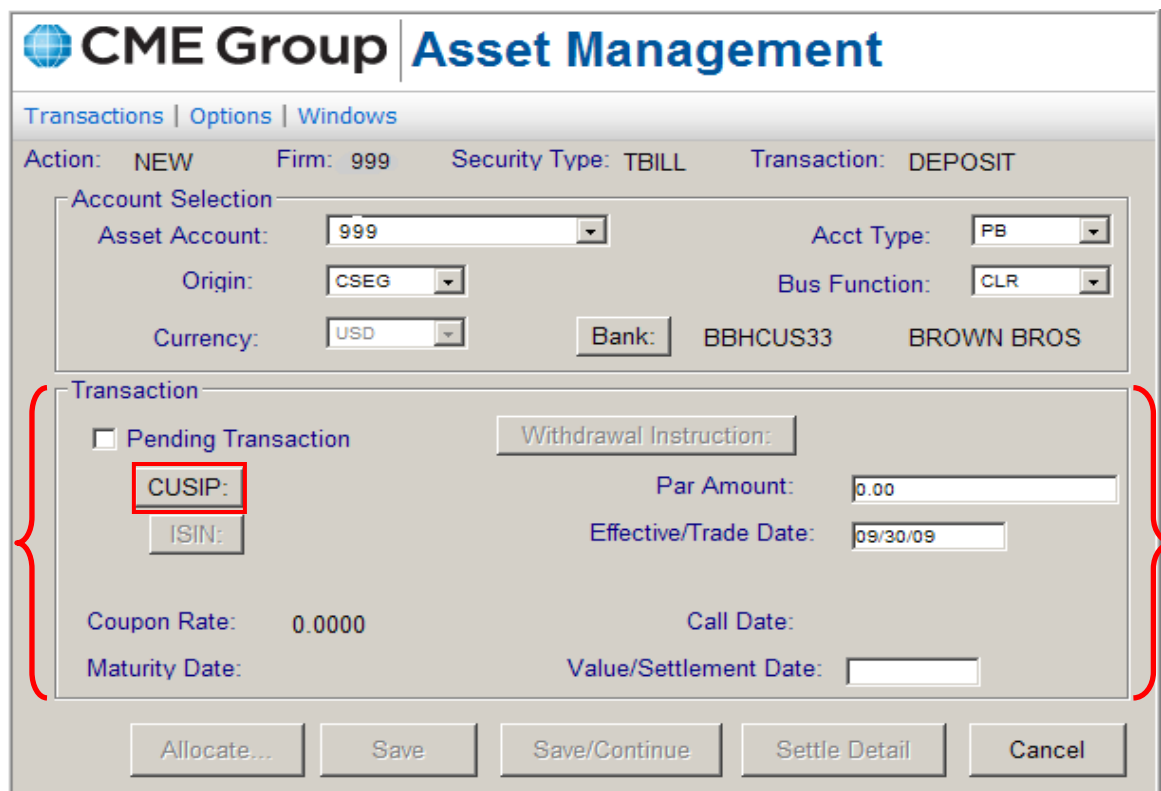
The Asset type selected in step [3.1 Steps for Pledging Collateral](#) drives the Transaction section.

Common Terms:



- ☒ CUSIP – Committee on Uniform Securities Identification Procedures. This number identifies the company or issuer and the type of security.
- ☒ ISIN – International Securities Identification Number, Identifies the Foreign Securities.
- ☒ Par Amount – The current face value assigned to a security.

1. In the Transaction section, click the **CUSIP** button.



CME Group | **Asset Management**

Transactions | Options | Windows

Action: NEW Firm: 999 Security Type: TBILL Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: FB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: BBHCUS33 BROWN BROS

Transaction

☐ Pending Transaction Withdrawal Instruction:

CUSIP: Par Amount: 0.00

ISIN: Effective/Trade Date: 09/30/09

Coupon Rate: 0.0000 Call Date:

Maturity Date: Value/Settlement Date:

Allocate... Save Save/Continue Settle Detail Cancel

Note: The Withdrawal Instruction and ISIN buttons are unavailable.

The *Domestic Securities List* screen will display with a list of US Treasury Securities.

CUSIP screen menu options:



CUSIP

Sub menu: New, Find, Cancel, Update, Delete and Exit

Options

Sub menu: Deselect, CUSIP Price History, CUSIP/ISIN and LOC Haircut List

Window

Sub menu: Close 'Domestic Securities List' window

Maturity Date	CUSIP	Asset Type	Price Source	Call Date	Issue Date	Used	Coupon Rate	Security Description
10/01/09	912795P54	TBILL	BLOOMBERG		04/02/09	N	0.0000	
10/08/09	912795P62	TBILL	BLOOMBERG		04/09/09	N	0.0000	
10/15/09	912795P70	TBILL	BLOOMBERG		04/16/09	N	0.0000	
10/22/09	912795S44	TBILL	BLOOMBERG		10/23/08	N	0.0000	
10/29/09	912795P96	TBILL	BLOOMBERG		04/30/09	N	0.0000	
11/05/09	912795Q20	TBILL	BLOOMBERG		05/07/09	N	0.0000	
11/12/09	912795Q38	TBILL	BLOOMBERG		05/14/09	N	0.0000	

- Find the appropriate **CUSIP number**, click the check box
- Click **Select**. The Maturity Date field will automatically update on the *Securities Transaction Maintenance* screen.

Note: To search by maturity date, enter a Maturity Date and click Find.

Maturity Date	CUSIP	Asset Type	Price Source	Call Date	Issue Date	Used	Coupon Rate	Security Description
10/01/09	912795P54	TBILL	BLOOMBERG		04/02/09	N	0.0000	
10/08/09	912795P62	TBILL	BLOOMBERG		04/09/09	N	0.0000	
10/15/09	912795P70	TBILL	BLOOMBERG		04/16/09	N	0.0000	
10/22/09	912795S44	TBILL	BLOOMBERG		10/23/08	N	0.0000	
10/29/09	912795P96	TBILL	BLOOMBERG		04/30/09	N	0.0000	
11/05/09	912795Q20	TBILL	BLOOMBERG		05/07/09	N	0.0000	
11/12/09	912795Q38	TBILL	BLOOMBERG		05/14/09	N	0.0000	

After selecting the CUSIP you will be redirected to the Transaction screen.

Enter **Par Amount**.

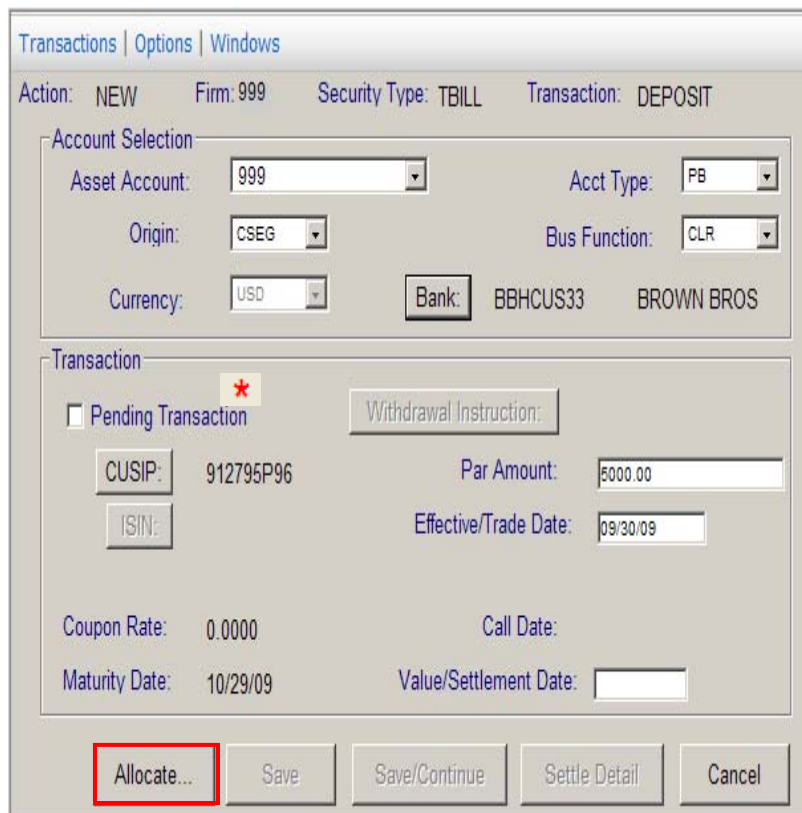
It is not necessary to enter commas or cents signs. For example, a par value of \$2,500,000.00 enter as 2500000.

Note: For **Gold** collateral; in the Par Amount field, enter the number of ounces to be pledged or withdrawn - - **not** the current value.
Reference Appendix III - item #4

[i.e. 200,000 fine troy ounces enter as 200,000.00]

- The **Effective Date** will default to the current business date.

If this asset has a different effective date, enter the new date in the MM/DD/YY format (i.e. 05/20/10).



- Click the **Allocate** button. The Allocate button will enable after you enter a Par Amount.

Note: Pending Transaction check box, reference page 17.

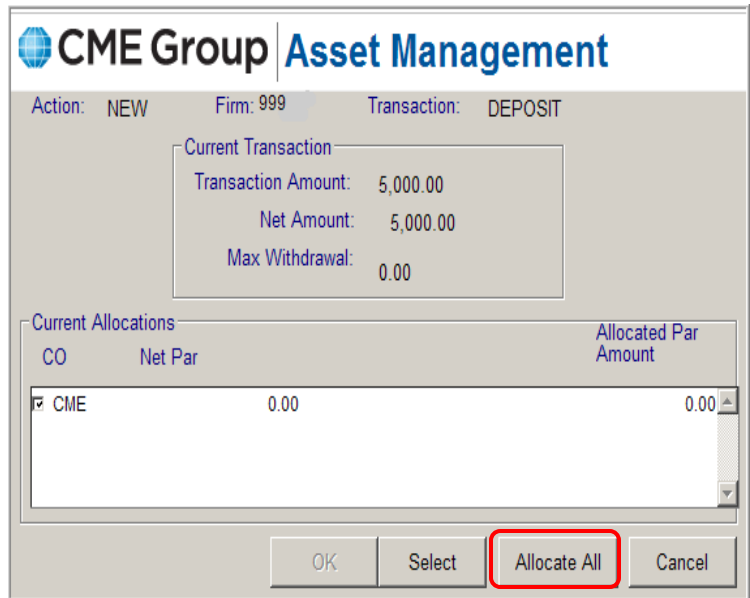


Pending Transaction allows for checks and balances within your firm. Any transaction with a Pending Transaction checked, will not be visible to CME Clearing until someone from your firm verify the pending transaction and update the firm status to verify.

Note: The same person that entered the transaction **cannot** verify the transaction.

If User A selects 'Pending Transaction' someone other than User A at the firm has to verify the transaction and clear the check box.

6. Click the CO check box **CME**.
7. Click **Allocate All**.



CME Group Asset Management

Action: NEW Firm: 999 Transaction: DEPOSIT

Current Transaction

Transaction Amount: 5,000.00

Net Amount: 5,000.00

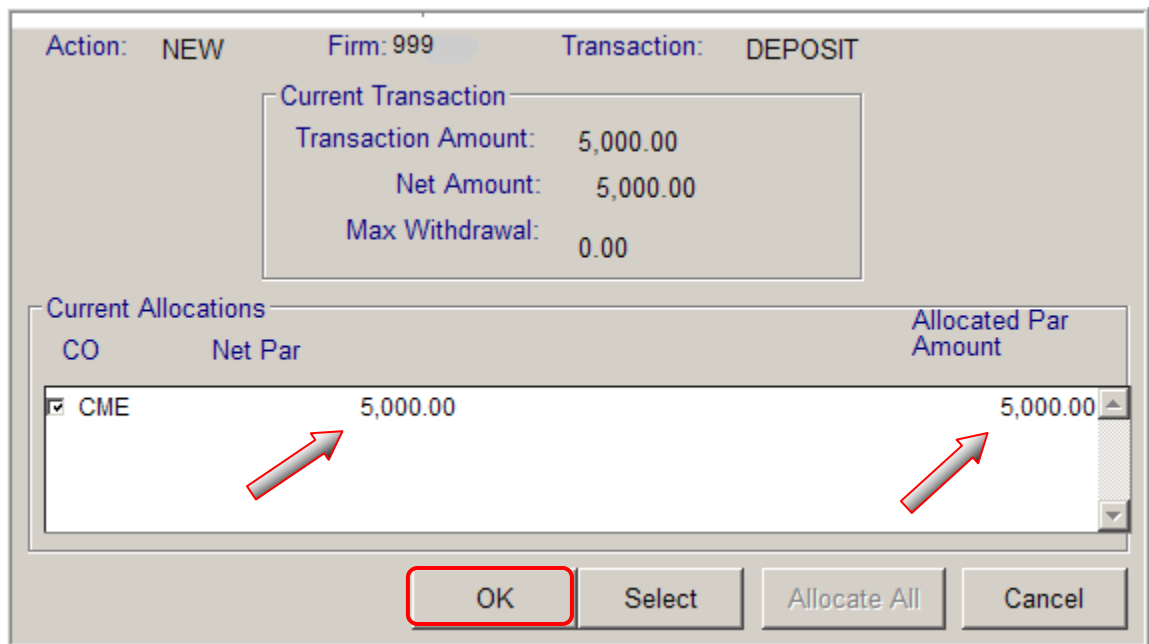
Max Withdrawal: 0.00

Current Allocations

CO	Net Par	Allocated Par Amount
☒ CME	0.00	0.00

OK Select **Allocate All** Cancel

After clicking Allocate All, the *Net Par* and *Allocated Par Amounts* are updated to reflect the allocated amount for the asset.



CME Group Asset Management

Action: NEW Firm: 999 Transaction: DEPOSIT

Current Transaction

Transaction Amount: 5,000.00

Net Amount: 5,000.00

Max Withdrawal: 0.00

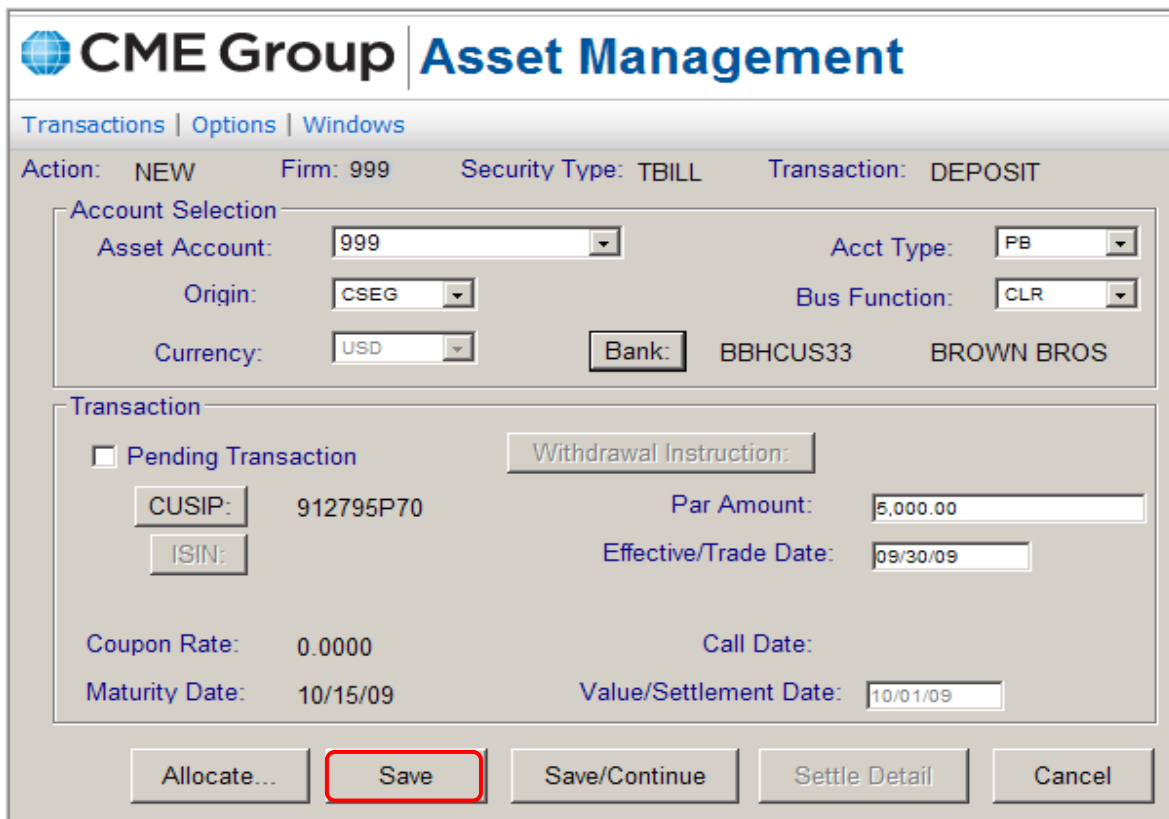
Current Allocations

CO	Net Par	Allocated Par Amount
☒ CME	5,000.00	5,000.00

OK Select Allocate All Cancel

8. Click **OK**. You will return to the *Securities Transaction Maintenance* screen.

9. Select one of the following:
 - To enter more of the same asset type, click **Save/Continue**.
 - To save the pledged asset, click **Save**. The system will update and return to the Transaction Maintenance screen.



CME Group | **Asset Management**

Transactions | Options | Windows

Action: NEW Firm: 999 Security Type: TBILL Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: BBHCUS33 BROWN BROS

Transaction

☐ Pending Transaction Withdrawal Instruction:

CUSIP: 912795P70 Par Amount: 5,000.00

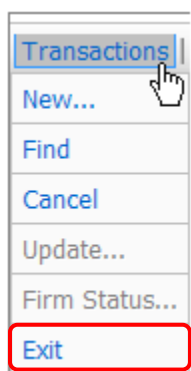
ISIN: Effective/Trade Date: 09/30/09

Coupon Rate: 0.0000 Call Date:

Maturity Date: 10/15/09 Value/Settlement Date: 10/01/09

Allocate... **Save** Save/Continue Settle Detail Cancel

10. To exit the Transaction Maintenance screen, move the mouse over Transactions and click **Exit**.



Transactions |

New...

Find

Cancel

Update...

Firm Status...

Exit

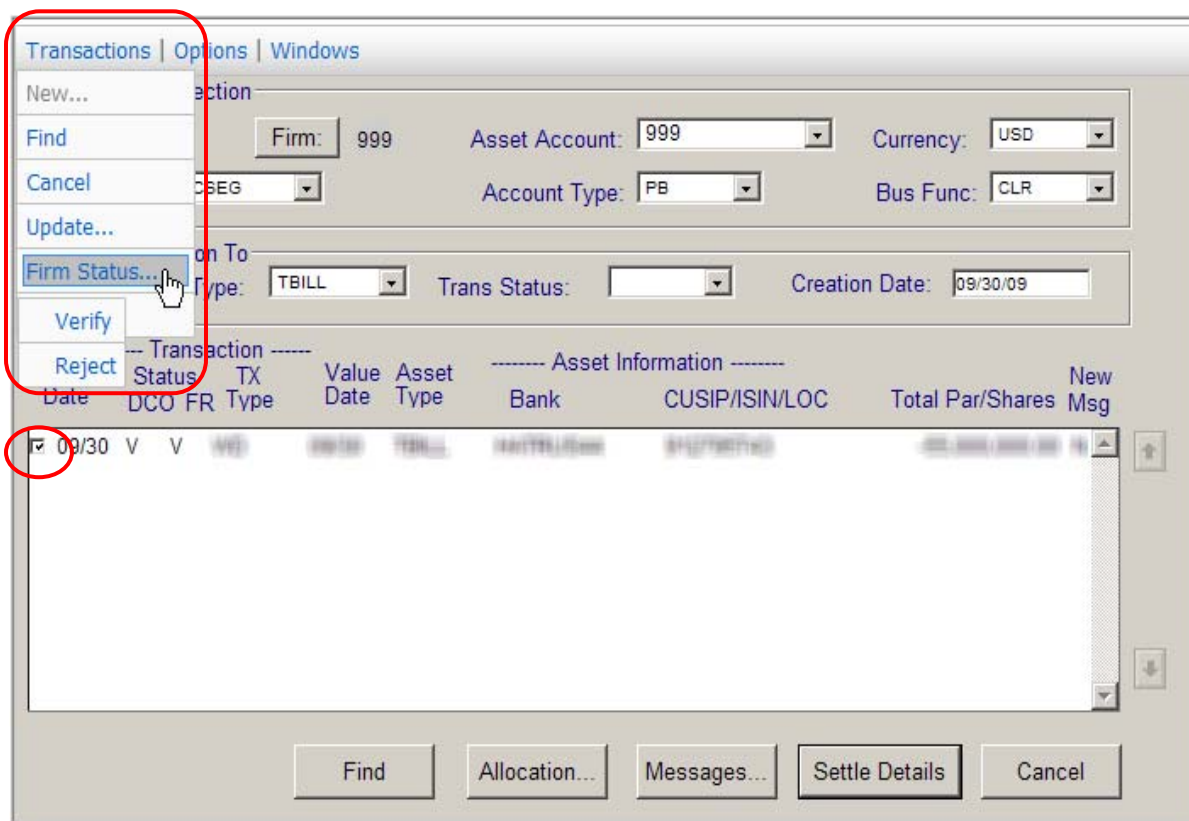
3.3. Pending Transaction

Pending Transaction allows for checks and balances within your firm. Any transaction with a Pending Transaction checked, will not be visible to CME Clearing until someone from your firm verify the pending transaction and update the firm status to verify.

Note: The same person that entered the transaction cannot verify the transaction.

To verify a government security that has a check in Pending Transaction check box, complete the following steps:

1. On the Daily Transaction List screen, complete a search for the security.
2. Fill in the Account Selection information.
3. Enter the **Asset Type**. (Optional)
4. Enter the **Creation Date**. (Optional)
5. Find the security to verify, click the **check box**.
6. Next, move the mouse over **Transactions**.
7. Select, **Firm Status** and click **Verify**.



The screenshot shows the CME Asset Management interface. A red circle highlights the 'Transactions' menu, which is open, showing options: New..., Find, Cancel, Update..., Firm Status..., Verify, and Reject. The 'Firm Status...' option is selected. The main window displays a search form with fields for Firm (999), Asset Account (999), Currency (USD), Account Type (FB), Bus Func (CLR), Trans To (TBILL), Trans Status, and Creation Date (09/30/09). Below the search form is a table of transactions. The first row is highlighted, and a red circle is around the checkbox in the first column, which is checked. The table has columns: Date, DCO, FR, Type, Value, Asset, Bank, CUSIP/ISIN/LOC, Total Par/Shares, and New Msg.

Date	DCO	FR	Type	Value	Asset	Bank	CUSIP/ISIN/LOC	Total Par/Shares	New Msg
09/30	V	V	VE	100000	TBILL	AMERICAN	912798712	100,000,000.00	N

3.4. Transaction – Pledging Interest Earning Facilities (IEF)

To pledge IEF funds an agreement must be entered with CME Group. The steps for pledging the IEF products are similar to the steps for pledging treasury securities; asset type will change to IEF#. The entry screen will change slightly to reflect an IEF entry.

Note: Before pledging IEF2 or IEF5, the firm must have a PB cash on deposit with CME. If firm does not have CASH already on deposit with CME, a deposit of CASH must be made prior to an IEF2 or IEF5 deposit.

Common Terms:



- ☒ IEF 2 – Money Market Mutual Fund
- ☒ IEF 3 & 4 – Clearing Firm Self-Directed Collateral Management Program
Note: IEF 3 or IEF 4 the Transaction Type is TFR-Deposit.
- ☒ IEF 5 – Cash Interest Program

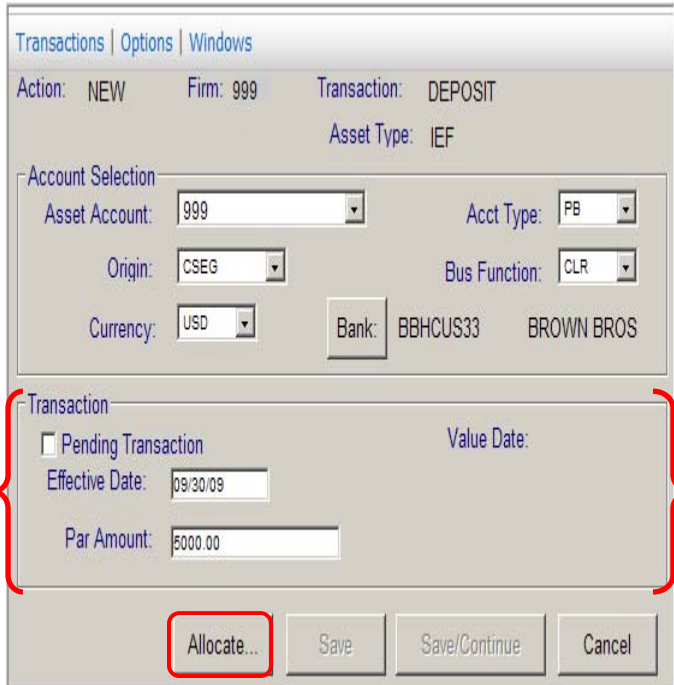
Account Section

1. On the main menu, move the mouse over Asset Management.
2. Click **Transactions**. The *Asset Management Transaction* screen will display.
3. Move the mouse over Transactions.
4. Click **New**.
5. Select the desired **Asset Type**.
6. Select the **Currency** to pledge.
7. Click **OK**.
8. Select a **Transaction Type**.
9. Click **OK**.
10. Select the **Asset Account**.
11. The **Account Type** will default to **PB** (Performance Bond).
For security deposit, select SECR.
12. Select **Origin**.
13. Select **Business Function**.
14. The **Currency** field will default to USD.
If this pledge was a Canadian Bond, the currency is CAD.
15. Click **Bank**. The Bank Selection screen will display.
16. Click a **check box** to select a bank that will perform the transfer.
17. Click **Select**.

Note: For more details, reference [3.1 Steps for Pledging Collateral](#) and [3.1.1. Account Section - Transaction Maintenance](#).

Transaction section for pledging an IEF

1. In the Transaction Maintenance screen, enter the **Par Amount**.
2. Click **Allocate**.



Transactions | Options | Windows

Action: NEW Firm: 999 Transaction: DEPOSIT
Asset Type: IEF

Account Selection
Asset Account: 999 Acct Type: PB
Origin: CSEG Bus Function: CLR
Currency: USD Bank: BBHCUS33 BROWN BROS

Transaction
☐ Pending Transaction Value Date:
Effective Date: 09/30/09
Par Amount: 5000.00

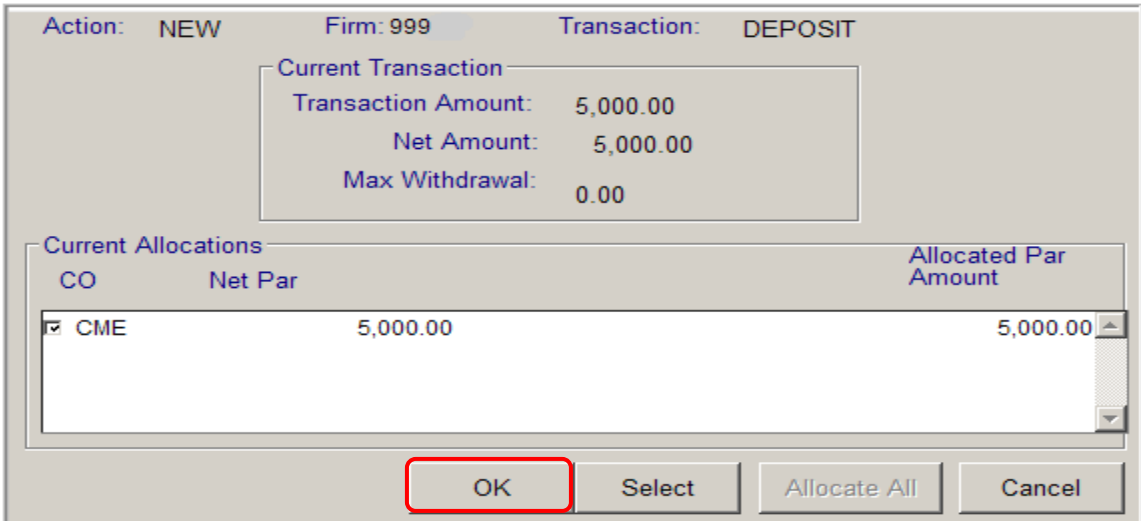
Allocate... Save Save/Continue Cancel

3. Click the CO check box **CME**.
4. Click **Allocate All**.

After clicking Allocate All the *Net Par* and *Allocated Par Amounts* fields are updated to reflect the allocated amount for that particular asset.

5. Click **OK**.

After clicking OK, the system will return to the *IEF Transaction Maintenance* screen.



Action: NEW Firm: 999 Transaction: DEPOSIT

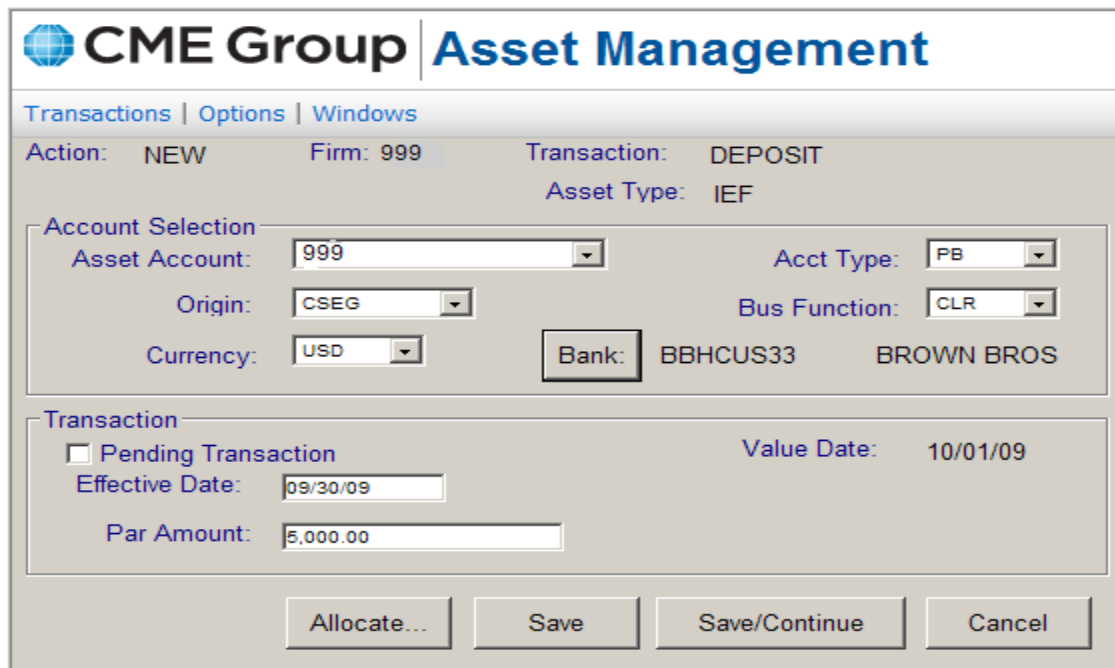
Current Transaction
Transaction Amount: 5,000.00
Net Amount: 5,000.00
Max Withdrawal: 0.00

Current Allocations

CO	Net Par	Allocated Par Amount
☒ CME	5,000.00	5,000.00

OK Select Allocate All Cancel

6. Select one of the following:
 - To enter more of the same asset type, click **Save/Continue**.
 - To save the pledged asset, click **Save**.



The screenshot shows the 'CME Group Asset Management' interface. At the top, there are tabs for 'Transactions', 'Options', and 'Windows'. Below these, the 'Action' is set to 'NEW', 'Firm' is '999', 'Transaction' is 'DEPOSIT', and 'Asset Type' is 'IEF'. The 'Account Selection' section includes 'Asset Account' (999), 'Acct Type' (PB), 'Origin' (CSEG), 'Bus Function' (CLR), 'Currency' (USD), and 'Bank' (BBHCUS33 BROWN BROS). The 'Transaction' section has a 'Pending Transaction' checkbox (unchecked), 'Effective Date' (09/30/09), 'Par Amount' (5,000.00), and 'Value Date' (10/01/09). At the bottom, there are four buttons: 'Allocate...', 'Save', 'Save/Continue', and 'Cancel'.

3.5. Transaction – Original Letter of Credit (LOC)

This section provides detailed steps for entering the required information to notify CME Clearing use of the submission of a new Letter of Credit, or an amendment to an existing Letter of Credit.

Note: Please contact CME Clearing Financial unit prior to entry of a LOC at 312-207-2594.

Account Section

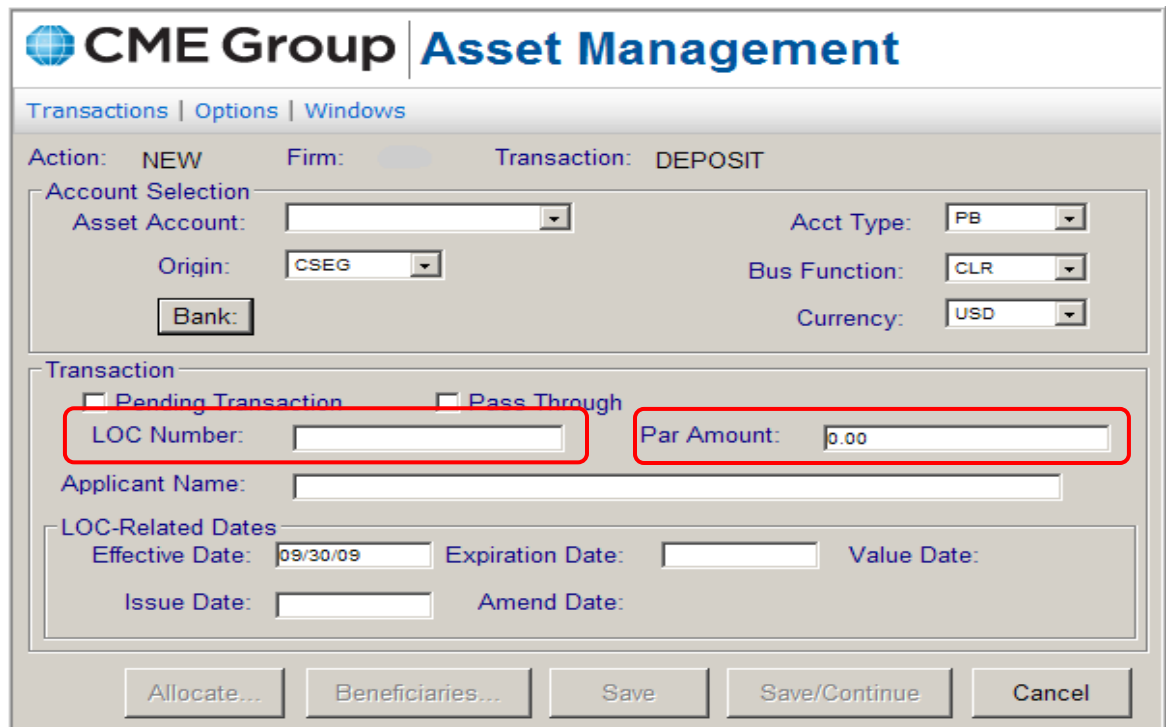
1. On the main menu move the mouse over Asset Management.
2. Click **Transactions**. The *Asset Management Transaction* screen will display.
3. Move the mouse over Transactions.
4. Click **New**.
5. Select the desired **Asset Type** (LOC).
6. Select the **Currency** to pledge.
7. Click **OK**.
8. Select **Transaction Type** (Deposit).
9. Click **OK**.
10. Select the **Asset Account**.

11. The **Account Type** will default to **PB** (Performance Bond).
For security deposit, select SECR.
12. Select **Origin**.
13. Select **Business Function** (CLR).
14. The **Currency** field will default to USD.
If this pledge was a Canadian Bond, the currency is CAD.
15. Click **Bank**. The Bank Selection screen will display.
16. Click the **check box** to select a bank that will perform the transfer.
17. Click **Select**.

Note: For more details reference [3.1 Steps for Pledging Collateral](#) and [3.1.1. Account Section - Transaction Maintenance](#).

Transaction Section

1. In the Transaction Maintenance screen, enter the **LOC Number**.
2. Enter the **Par Amount**.



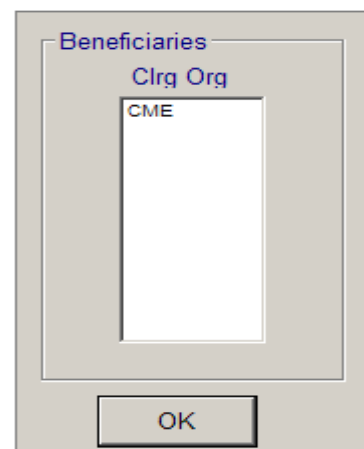
The screenshot displays the CME Group Asset Management Transaction Maintenance screen. The top navigation bar includes 'Transactions | Options | Windows'. The main form is divided into two sections: 'Account Selection' and 'Transaction'. In the 'Account Selection' section, there are dropdown menus for 'Asset Account', 'Origin' (set to 'CSEG'), 'Acct Type' (set to 'PB'), 'Bus Function' (set to 'CLR'), and 'Currency' (set to 'USD'). A 'Bank' button is also present. The 'Transaction' section contains checkboxes for 'Pending Transaction' and 'Pass Through'. Below these are input fields for 'LOC Number' and 'Par Amount' (set to '0.00'), which are highlighted with red boxes. Further down are fields for 'Applicant Name', 'LOC-Related Dates' (Effective Date: 09/30/09, Expiration Date, Value Date, Issue Date, Amend Date), and a row of buttons at the bottom: 'Allocate...', 'Beneficiaries...', 'Save', 'Save/Continue', and 'Cancel'.

Note: **Pass Through** is a letter of credit that can be given to a firm by its customer. The firm can keep the LOC and put it on their books, or it can pass it on to the CME, which will then give the firm margin credit. If Pass Through is checked an Applicant's Name is required.

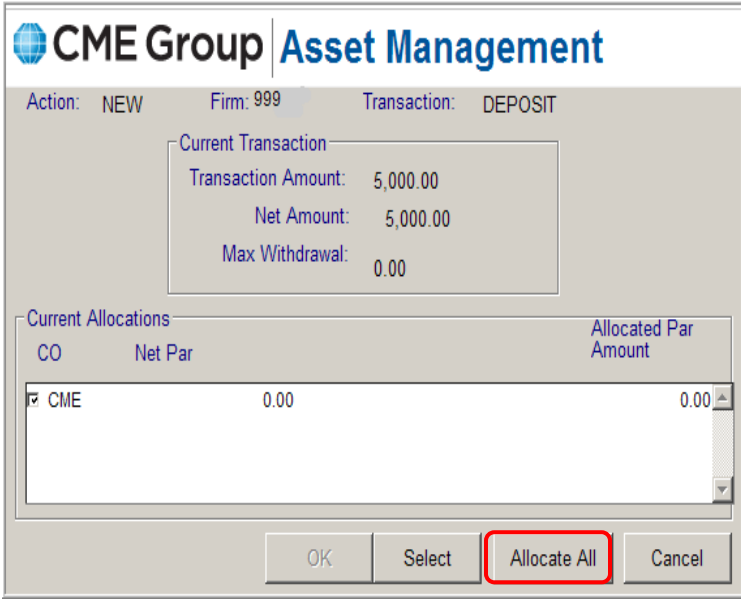
3. Enter **Expiration** date.
Expiration dates should fall on the last business day of the quarter.
4. Enter **Issue** date.
Issue date should be the current date, which should match the issue date of the original LOC.

5. Click the **Beneficiaries** button.
6. Highlight **CME**.
7. Click **OK**.

The system will return to the Transaction screen.



8. Click **Allocate**.
9. Click the CO **check box** CME.
10. Click **Allocate All**. The transaction amount will allocate to CME.



The main window displays the "CME Group Asset Management" header. Below it, the "Action" is set to "NEW", "Firm" is "999", and "Transaction" is "DEPOSIT".

Current Transaction

Transaction Amount:	5,000.00
Net Amount:	5,000.00
Max Withdrawal:	0.00

Current Allocations

CO	Net Par	Allocated Par Amount
☒ CME	0.00	0.00

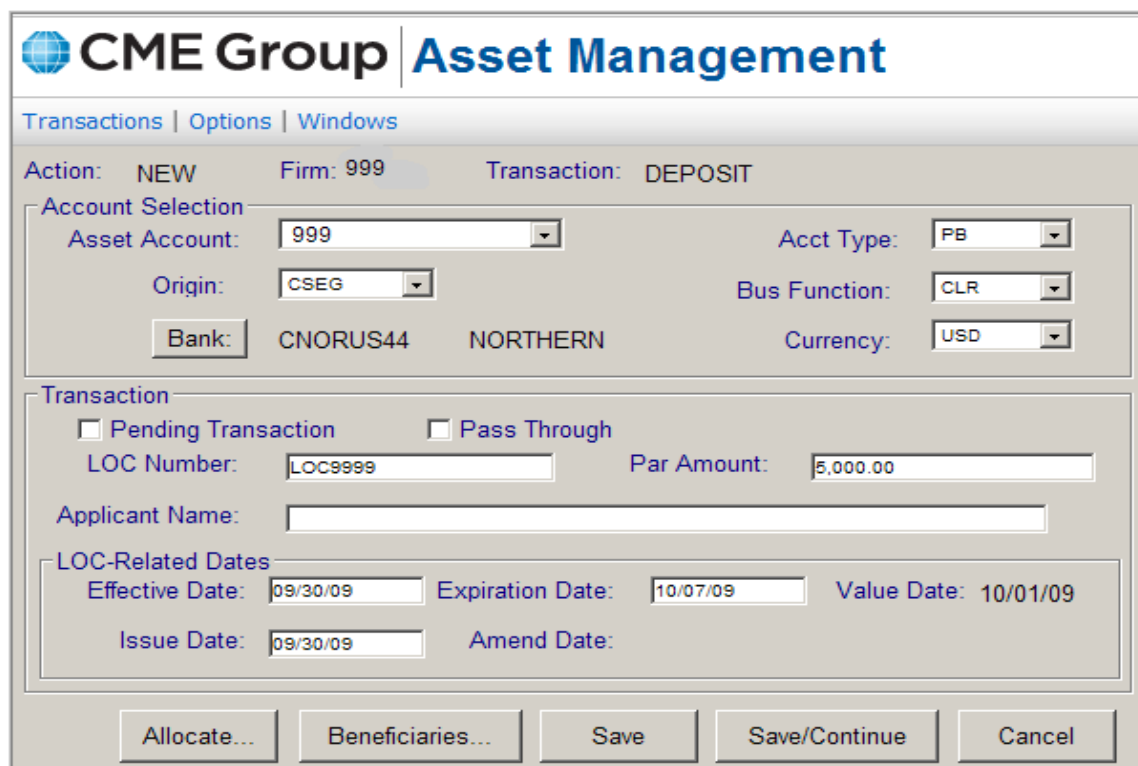
At the bottom, there are four buttons: "OK", "Select", "Allocate All" (highlighted with a red box), and "Cancel".

11. Click **OK**.

After clicking OK the Transaction screen is displayed.

12. Select one of the following:

- To enter more of the same asset type, click **Save/Continue**.
- To save the pledged asset, click **Save**.



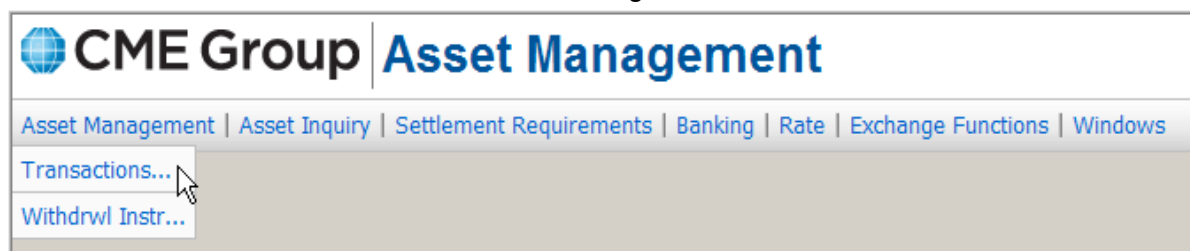
The screenshot shows the 'CME Group Asset Management' application window. The 'Transactions' tab is active. The 'Action' is set to 'NEW', 'Firm' is '999', and 'Transaction' is 'DEPOSIT'. Under 'Account Selection', 'Asset Account' is '999', 'Acct Type' is 'PB', 'Origin' is 'CSEG', 'Bus Function' is 'CLR', 'Bank' is 'CNORUS44', and 'Currency' is 'USD'. The 'Transaction' section has 'Pending Transaction' and 'Pass Through' checkboxes, 'LOC Number' is 'LOC9999', and 'Par Amount' is '5,000.00'. The 'Applicant Name' field is empty. Under 'LOC-Related Dates', 'Effective Date' is '09/30/09', 'Expiration Date' is '10/07/09', 'Value Date' is '10/01/09', 'Issue Date' is '09/30/09', and 'Amend Date' is empty. At the bottom are buttons for 'Allocate...', 'Beneficiaries...', 'Save', 'Save/Continue', and 'Cancel'.

3.5.1. Amending / Letters of Credit

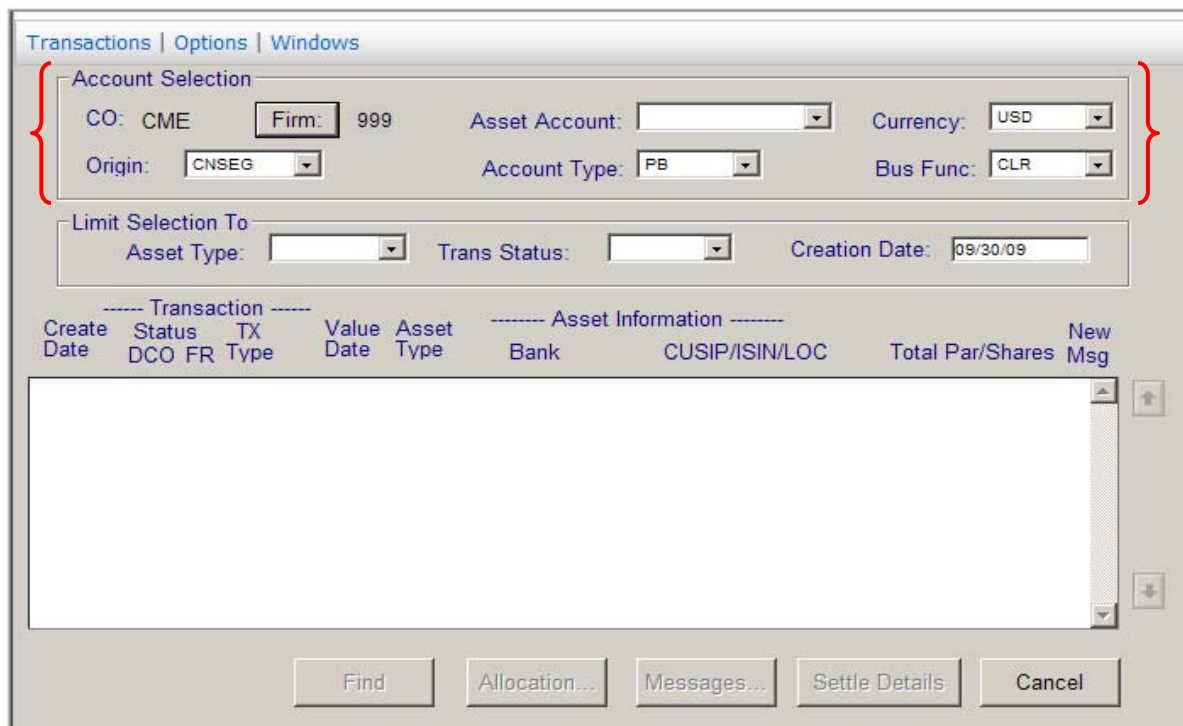
Clearing member firms can amend a Letter of Credit to increase or reduce performance bond collateral. If a Letter of Credit must be pledged for a different origin (customer segregated vs. non-customer segregated), the original Letter of Credit must be withdrawn (amended to a balance of zero), and a new Letter of Credit pledged in the new origin.

- To withdraw a Letter of Credit or a portion of a Letter of Credit, clearing firms must have their bank amend down the letter of credit to a value of zero.

1. Select **Transactions** located under Asset Management.



2. Complete the **Account Selection** information.



The screenshot shows the Transactions dialog box in the CME Group Asset Management web application. The 'Account Selection' section is highlighted with a red bracket. The dialog box includes fields for CO (CME), Firm (999), Asset Account, Currency (USD), Origin (CNSEG), Account Type (PB), and Bus Func (CLR). Below this is the 'Limit Selection To' section with fields for Asset Type, Trans Status, and Creation Date (09/30/09). The main area of the dialog box is a table with columns for Transaction details and Asset Information. The table is currently empty. At the bottom of the dialog box are buttons for Find, Allocation..., Messages..., Settle Details, and Cancel.

Transaction				Asset Information			
Create Date	Status	TX DCO FR Type	Value Date	Asset Type	Bank	CUSIP/ISIN/LOC	Total Par/Shares

3. Enter Asset Type, **LOC**; Trans Status is optional.
4. Enter the **Creation Date**.
5. Click the **Find** button or select **Find** located under Transaction.

- Click the **check box** of the LOC you want to update.

----- Transaction -----							----- Asset Information -----			New Msg	
Create Date	Status DCO	TX FR	Type	Value Date	Asset Type	Bank	CUSIP/ISIN/LOC	Total Par/Shares			
☒	02/09	P	V	DP	FR	02/09	LOC	ABNAUS33	LOC99999	5,000.00	N
☐	02/09	P	V	DP	FR	02/09	LOC	ABNAUS33	LOC99990	10,000.00	N

- Select **Update** located under Transaction. The LOC will display.

Transactions | Options | Windows

New...

Find

Cancel

Update...

Firm Status...

Exit

- The Par Amount, Effective, Expiration and Issue Dates are amendable however; you are required to complete an allocation after the updates.

Note: The issue date for a LOC must be less than or equal to today's date.

Transactions | Options | Windows

Action: NEW Firm: 999 Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Bank: ABNAUS4C ABN-AMRO BA Currency: USD

Transaction

☐ Pending Transaction ☒ Pass Through

LOC Number: LOC99999 Par Amount: 5,000.00

Applicant Name: APPLICANT NAME

LOC-Related Dates

Effective Date: 05/05/11 Expiration Date: 03/31/11 Value Date:

Issue Date: 01/01/11 Amend Date:

Allocate... Beneficiaries... Save Save/Continue Cancel

- Click **Save** when finish. Reapply the find process to see the updated information.

3.6. Transaction – Pledging Stock, Cash or Currency

This section provides detailed steps for entering the required information to notify CME Group use of the submitted stock, cash or currency.

The steps for pledging stock, cash or currency are similar to the steps for pledging treasury securities; asset type will change to stock, cash or currency. The entry screen will change slightly to reflect the selected asset type.

3.6.1. Pledging Stock

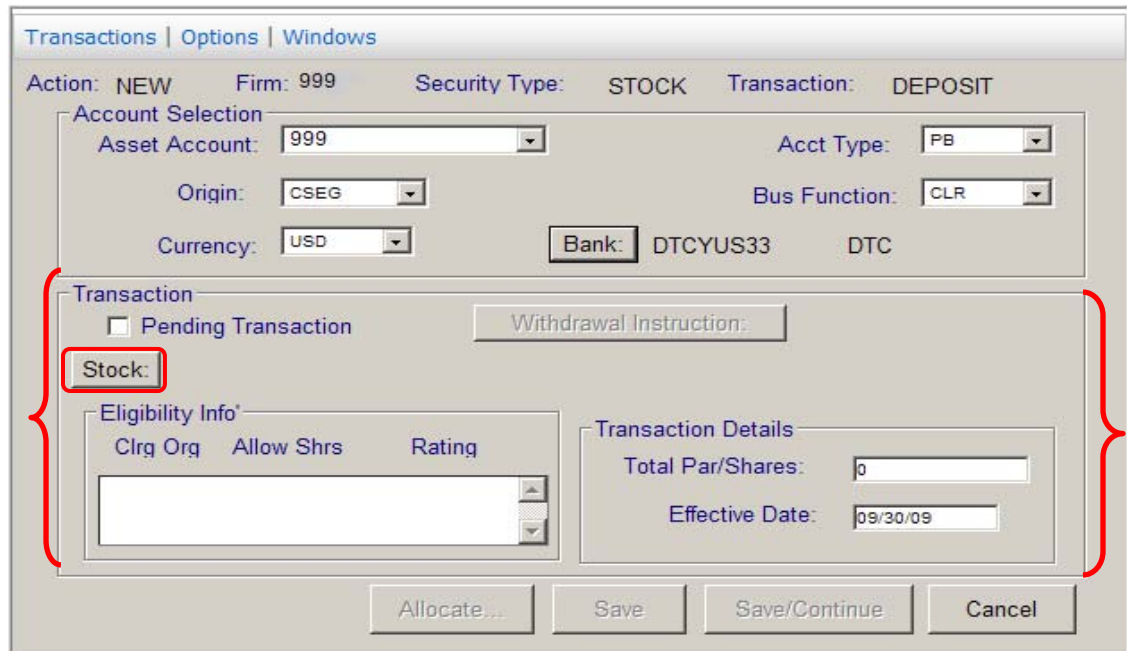
Account Section

1. On the main menu move the mouse over Asset Management.
2. Click **Transactions**. The *Asset Management Transaction* screen will display.
3. Move the mouse over Transactions.
4. Click **New**.
5. Select the desired **Asset Type**.
6. Select the **Currency** to pledge.
7. Click **OK**.
8. Select a **Transaction Type**.
9. Click **OK**.
10. Select the **Asset Account**.
11. The **Account Type** will default to **PB** (Performance Bond).
For security deposit, select SECR.
12. Select **Origin**.
13. Select **Business Function**.
14. The **Currency** field will default to USD.
If this pledge was a Canadian Bond, the currency is CAD.
15. Click **Bank**. The Bank Selection screen will display.
16. Click the **check box** of a bank that will perform the transfer.
17. Click **Select**.

Note: For more details reference [3.1 Steps for Pledging Collateral](#) and [3.1.1. Account Section - Transaction Maintenance](#).

Transaction Section

1. In the Transaction section, click **Stock**.



Transactions | Options | Windows

Action: NEW Firm: 999 Security Type: STOCK Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: DTCYUS33 DTC

Transaction

☐ Pending Transaction Withdrawal Instruction:

Stock:

Eligibility Info

Clrg Org	Allow Shrs	Rating

Transaction Details

Total Par/Shares: 0

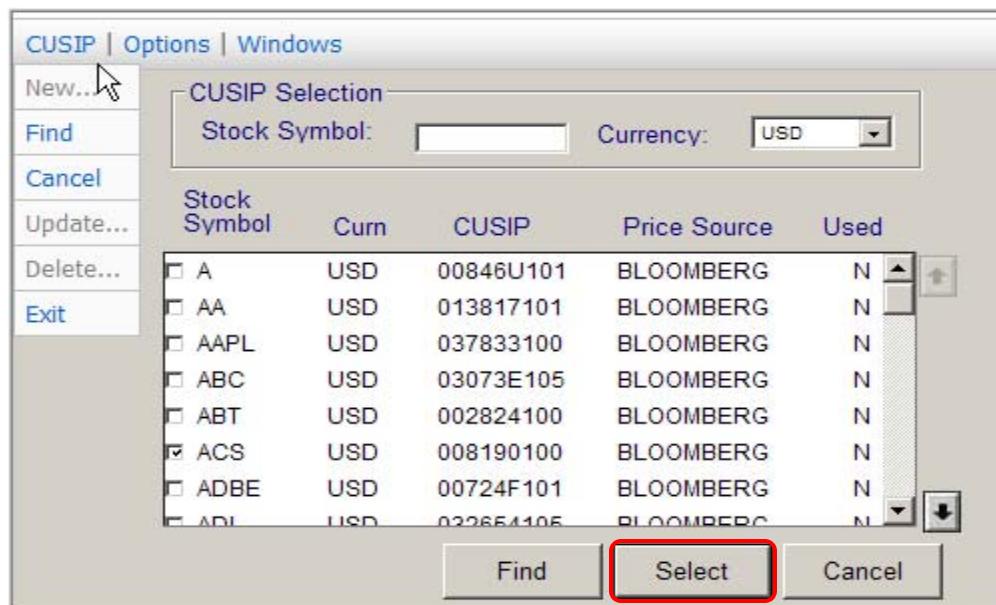
Effective Date: 09/30/09

Allocate... Save Save/Continue Cancel

Note: [*Pending Transaction](#) (Reference page 17).

The Stock CUSIP List screen will display.

2. Select the appropriate **Stock Symbol** by clicking the **check box**
3. Click **Select**.



CUSIP | Options | Windows

New... Find Cancel Update... Delete... Exit

CUSIP Selection

Stock Symbol: Currency: USD

Stock Symbol	Cum	CUSIP	Price Source	Used
☐ A	USD	00846U101	BLOOMBERG	N
☐ AA	USD	013817101	BLOOMBERG	N
☐ AAPL	USD	037833100	BLOOMBERG	N
☐ ABC	USD	03073E105	BLOOMBERG	N
☐ ABT	USD	002824100	BLOOMBERG	N
☒ ACS	USD	008190100	BLOOMBERG	N
☐ ADBE	USD	00724F101	BLOOMBERG	N
☐ ADI	USD	022654105	BLOOMBERG	N

Find **Select** Cancel

4. In the *Transaction Details* section, enter the **Total Par/Shares** (amount of shares).
5. Click **Allocate**.

Transactions | Options | Windows

Action: NEW Firm: 999 Security Type: STOCK Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: DTCYUS33 DTC

Transaction

☐ Pending Transaction Withdrawal Instruction:

Stock: ACS 008190100 AFFILIATED COMPUTER SVCS-A

Eligibility Info

Clrq Org	Allow Shrs	Rating
☒ CME	50000	7

Transaction Details

Total Par/Shares: 500

Effective Date: 09/30/09

Allocate... Save Save/Continue Cancel

6. Click the CO check box CME.
7. Click **Allocate All**.

 **CME Group** | **Asset Management**

Action: NEW Firm: 999 Transaction: DEPOSIT

Current Transaction

Transaction Amount: 500.00

Net Amount: 500.00

Max Withdrawal: 0.00

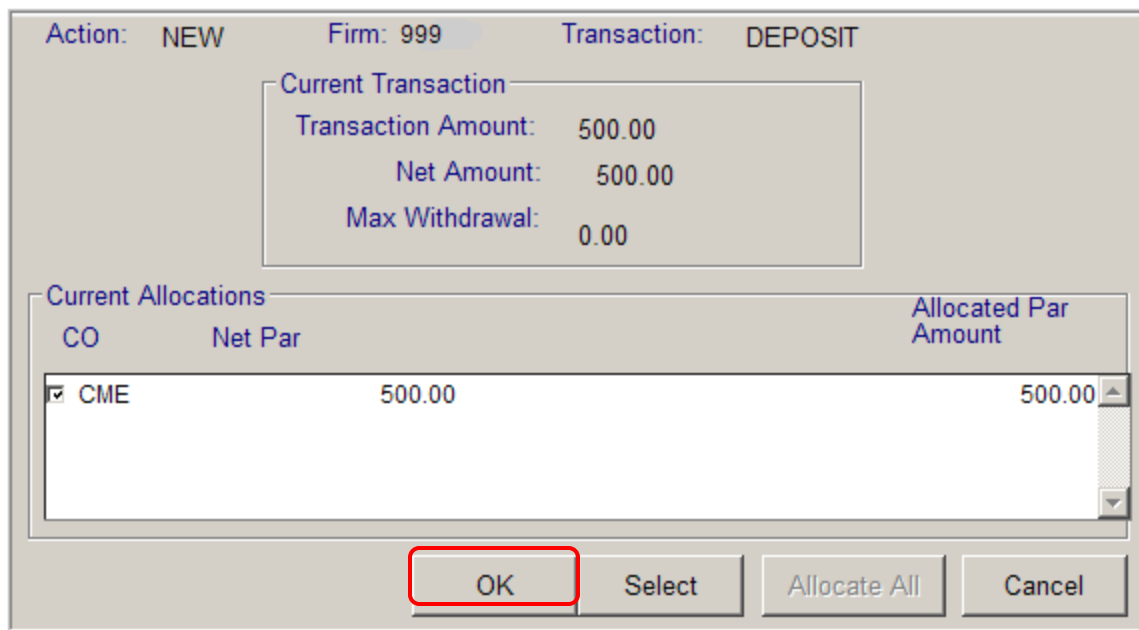
Current Allocations

CO	Net Par	Allocated Par Amount
☒ CME	0.00	0.00

OK Select Allocate All Cancel

After clicking Allocate All the *Net Par* and *Allocated Par Amounts* are updated to reflect the allocated amount for that asset.

8. Click **OK**.



Action: NEW Firm: 999 Transaction: DEPOSIT

Current Transaction

Transaction Amount: 500.00

Net Amount: 500.00

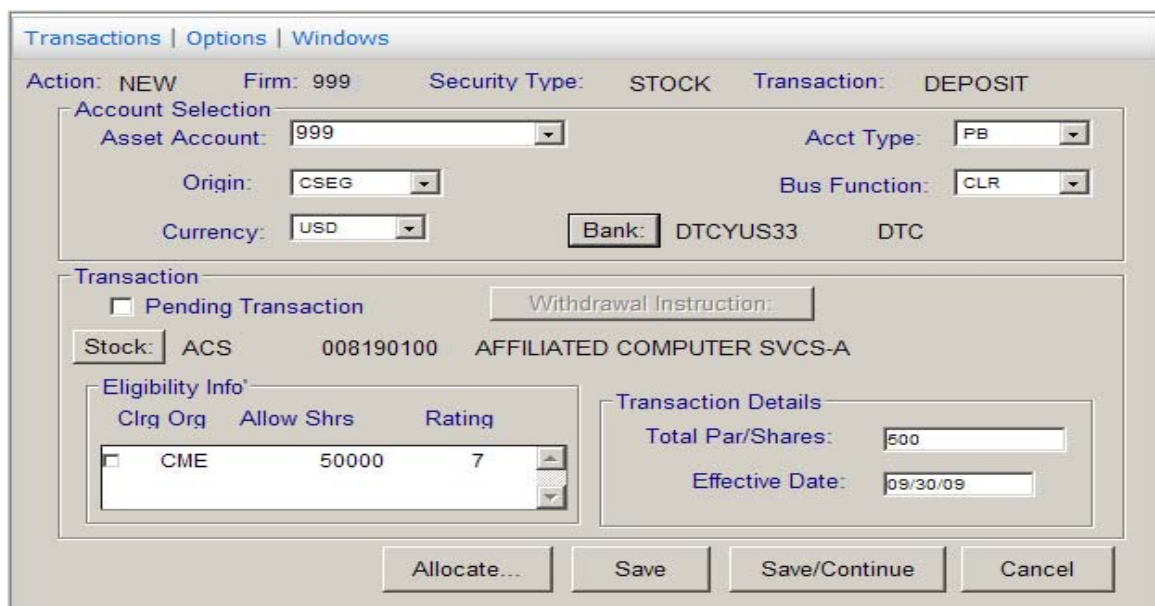
Max Withdrawal: 0.00

Current Allocations

CO	Net Par	Allocated Par Amount
☒ CME	500.00	500.00

OK Select Allocate All Cancel

9. Select one of the following:
 - To enter more of the same asset type, click **Save/Continue**.
 - To save the pledged asset, click **Save**.



Transactions | Options | Windows

Action: NEW Firm: 999 Security Type: STOCK Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: DTCYUS33 DTC

Transaction

☐ Pending Transaction Withdrawal Instruction:

Stock: ACS 008190100 AFFILIATED COMPUTER SVCS-A

Eligibility Info

Clrg Org	Allow Shrs	Rating
☒ CME	50000	7

Transaction Details

Total Par/Shares: 500

Effective Date: 09/30/09

Allocate... Save Save/Continue Cancel

3.6.2. Pledging Cash

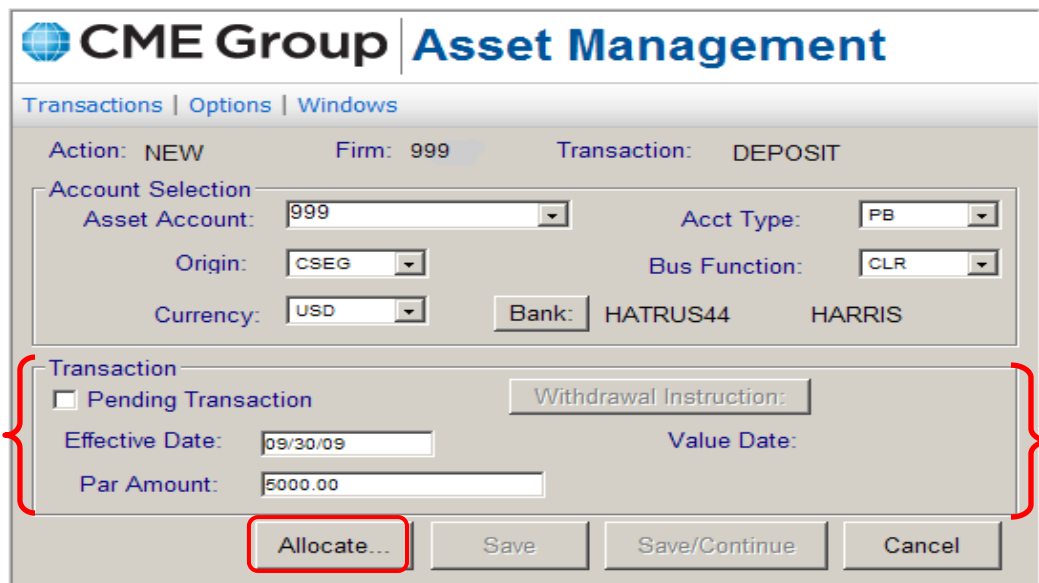
Account Section

1. On the main menu, move the mouse over Asset Management.
2. Click **Transactions**. The *Asset Management Transaction* screen will display.
3. Move the mouse over Transactions.
4. Click **New**.
5. Select the desired **Asset Type**.
6. Select a **Currency** to pledge (USD, EUR).
7. Click **OK**.
8. Select a **Transaction Type**.
9. Click **OK**.
10. Select the **Asset Account**.
11. The **Account Type** will default to **PB** (Performance Bond).
For security deposit, select SECR.
12. Select the **Origin**.
13. Select **Business Function**.
14. The **Currency** field will default to USD.
If this pledge was a Canadian Bond, the currency is CAD.
15. Click **Bank**. The Bank Selection screen will display.
16. Click the **check box** to select a bank that will perform the transfer.
17. Click **Select**.

Note: For more details reference [3.1 Steps for Pledging Collateral](#) and [3.1.1. Account Section - Transaction Maintenance](#).

Transaction Selection

1. In the Transaction section enter the **Par Amount**.
2. Click **Allocate**.



CME Group Asset Management

Transactions | Options | Windows

Action: NEW Firm: 999 Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: HATRUS44 HARRIS

Transaction

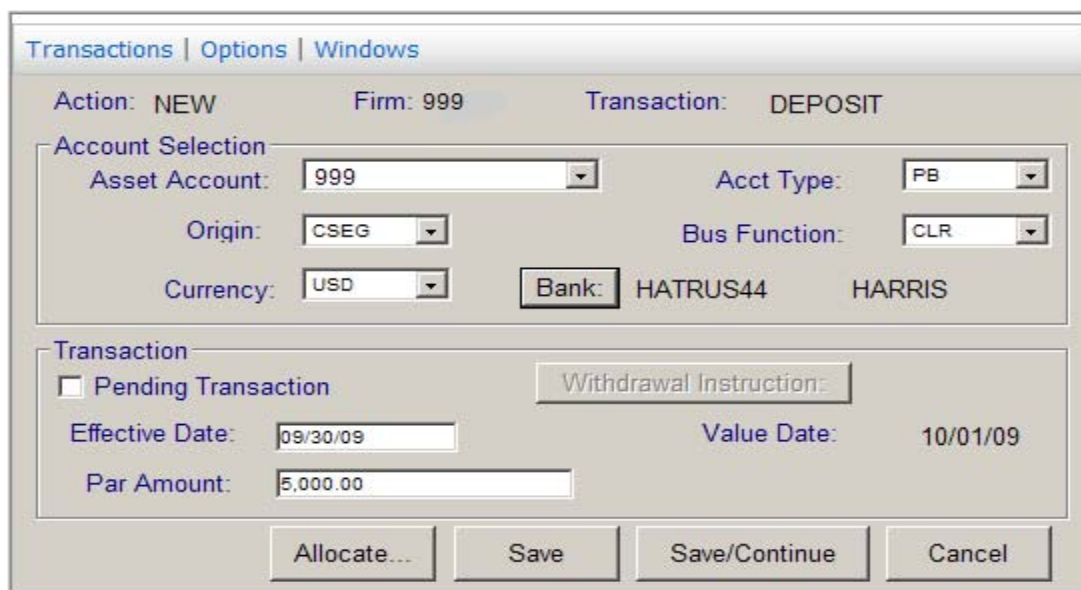
☐ Pending Transaction Withdrawal Instruction:

Effective Date: 09/30/09 Value Date:

Par Amount: 5000.00

Allocate... Save Save/Continue Cancel

3. Click the **check box** under the CO column – **CME**.
4. Click **Allocate All**.
5. Click **OK**. You will return to the Cash Transaction Maintenance screen.
6. Select one of the following:
 - To enter more of the same asset type, click **Save/Continue**.
 - To save the pledged asset, click **Save**.



CME Group Asset Management

Transactions | Options | Windows

Action: NEW Firm: 999 Transaction: DEPOSIT

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: HATRUS44 HARRIS

Transaction

☐ Pending Transaction Withdrawal Instruction:

Effective Date: 09/30/09 Value Date: 10/01/09

Par Amount: 5,000.00

Allocate... Save Save/Continue Cancel

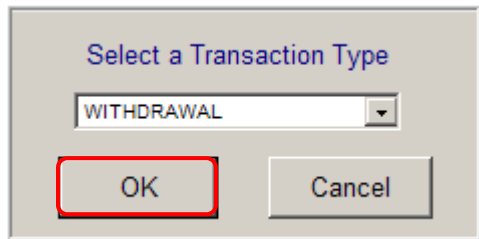
Note: Value date will display as current date.

3.7. Transactions – Entering a Withdrawal Transaction

Firms may withdraw a Treasury Security, IEF funds, Cash, and Domestic or Foreign Currency when there is an excess collateral balance or to substitute one type of collateral for another. Partial releases of Treasury securities are in \$5,000 par value increments.

To withdraw assets for performance bond or security deposits, complete the following steps:

1. Move the mouse over Asset Management.
2. Click **Transactions**. The Daily Transaction List screen will display.
3. Move the mouse over Transaction.
4. Click **New**.
5. Select the appropriate Asset Type.
6. Select Currency.
7. Click **OK**.
8. The Transaction Type Selection screen will display, select **WITHDRAWAL**.
Note: (If this is an IEF-3 funds, select TFR-Withdrawal).
9. Click **OK**. The Government Securities List screen will display.

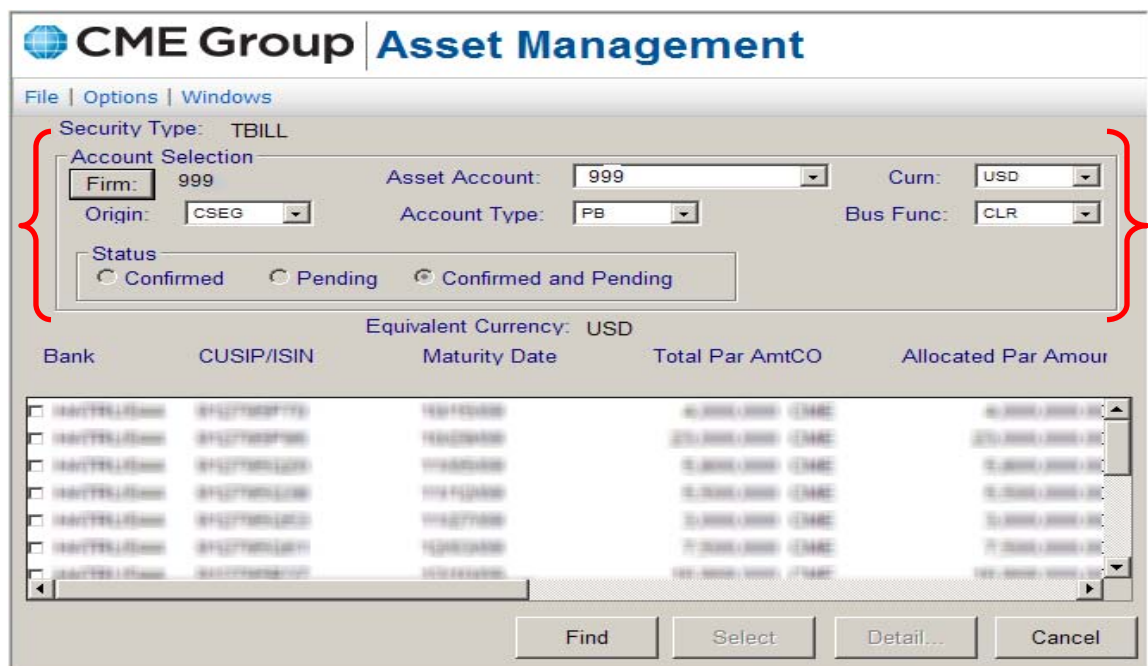


Select a Transaction Type

WITHDRAWAL

OK Cancel

10. Complete the **Account Selection** section.
11. Click **Find** when finish.



CME Group | **Asset Management**

File | Options | Windows

Security Type: TBILL

Account Selection

Firm: 999 Asset Account: 999 Curr: USD

Origin: CSEG Account Type: PB Bus Func: CLR

Status

☐ Confirmed ☐ Pending ☐ Confirmed and Pending

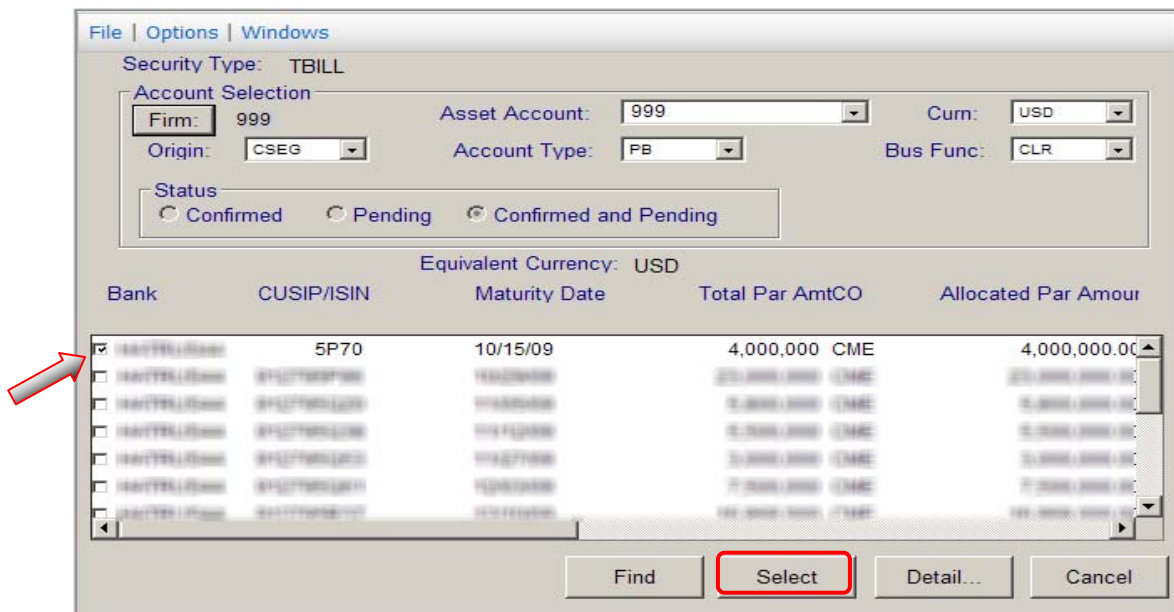
Equivalent Currency: USD

Bank	CUSIP/ISIN	Maturity Date	Total Par AmtCO	Allocated Par Amount
HAUTPS:US01	0127702715	10/15/2010	40,000,000 (144E)	40,000,000 (144E)
HAUTPS:US01	0127702716	10/15/2010	250,000,000 (144E)	250,000,000 (144E)
HAUTPS:US01	0127702717	10/15/2010	5,000,000 (144E)	5,000,000 (144E)
HAUTPS:US01	0127702718	10/15/2010	5,000,000 (144E)	5,000,000 (144E)
HAUTPS:US01	0127702719	10/15/2010	5,000,000 (144E)	5,000,000 (144E)
HAUTPS:US01	0127702720	10/15/2010	5,000,000 (144E)	5,000,000 (144E)
HAUTPS:US01	0127702721	10/15/2010	5,000,000 (144E)	5,000,000 (144E)
HAUTPS:US01	0127702722	10/15/2010	5,000,000 (144E)	5,000,000 (144E)

Find Select Detail... Cancel

12. Click the Bank **check box** to withdraw the funds.

13. Click **Select**.



File | Options | Windows

Security Type: TBILL

Account Selection

Firm: 999 Asset Account: 999 Curr: USD

Origin: CSEG Account Type: PB Bus Func: CLR

Status

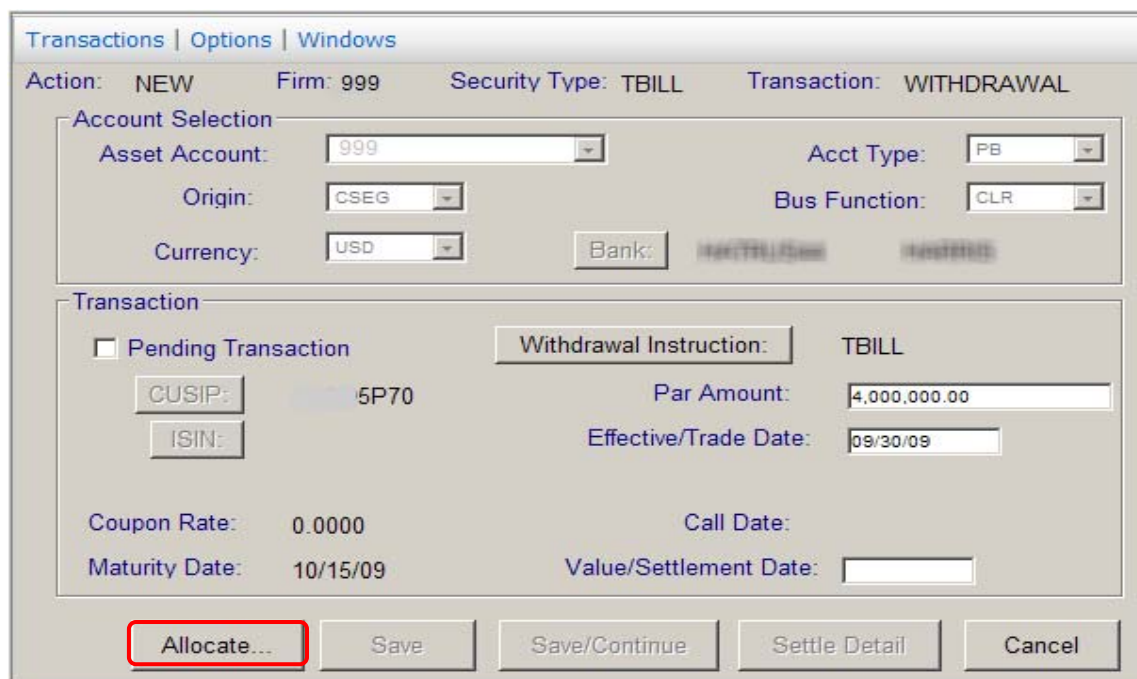
☐ Confirmed ☐ Pending ☒ Confirmed and Pending

Equivalent Currency: USD

Bank	CUSIP/ISIN	Maturity Date	Total Par Amt	CO	Allocated Par Amount
☒	5P70	10/15/09	4,000,000	CME	4,000,000.00
☐					
☐					
☐					
☐					
☐					
☐					
☐					

Find Select Detail... Cancel

14. Click **Allocate**. The Par Amount will default with the entire security amount, or amend the amount if needed.



Transactions | Options | Windows

Action: NEW Firm: 999 Security Type: TBILL Transaction: WITHDRAWAL

Account Selection

Asset Account: 999 Acct Type: PB

Origin: CSEG Bus Function: CLR

Currency: USD Bank: HANTREL/Sec

Transaction

☐ Pending Transaction Withdrawal Instruction: TBILL

CUSIP: 5P70 Par Amount: 4,000,000.00

ISIN: Effective/Trade Date: 09/30/09

Coupon Rate: 0.0000 Call Date:

Maturity Date: 10/15/09 Value/Settlement Date:

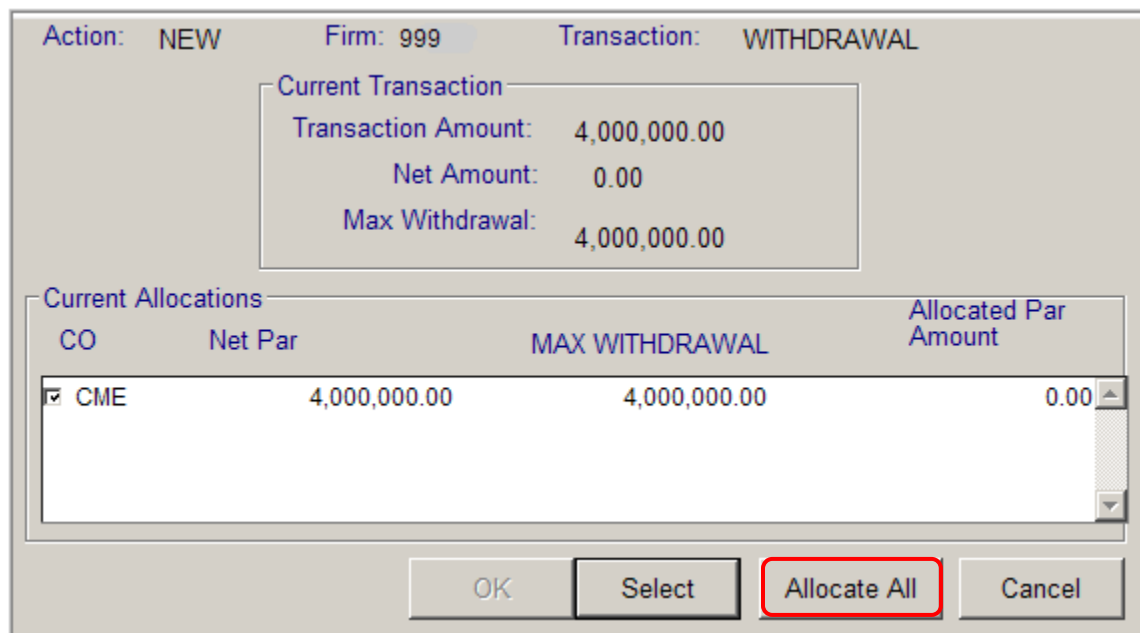
Allocate... Save Save/Continue Settle Detail Cancel

If you are making a **partial withdrawal** of the security, enter the **Par Amount** to withdraw (in increments of \$5,000.00), then click the **Allocate** button.

Note: If the par value for withdrawal is not correct, click the **Cancel** button. On the Securities Transaction Maintenance screen, re-enter the correct par value.

15. Click **CME** check box under the CO column.

16. Click **Allocate All**.

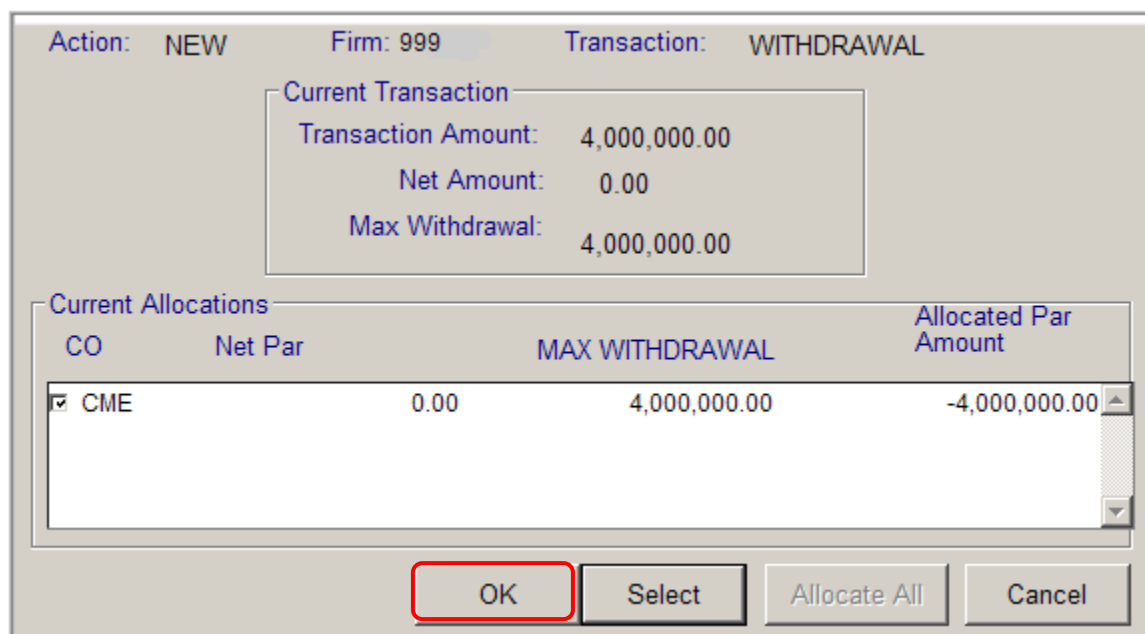


The screenshot shows a dialog box with the following fields and controls:

- Action:** NEW
- Firm:** 999
- Transaction:** WITHDRAWAL
- Current Transaction:**
 - Transaction Amount: 4,000,000.00
 - Net Amount: 0.00
 - Max Withdrawal: 4,000,000.00
- Current Allocations:**

CO	Net Par	MAX WITHDRAWAL	Allocated Par Amount
☒ CME	4,000,000.00	4,000,000.00	0.00
- Buttons:** OK, Select, **Allocate All** (highlighted with a red border), Cancel

17. Click **OK**.



The screenshot shows the same dialog box as before, but with the following changes:

- Current Transaction:**
 - Transaction Amount: 4,000,000.00
 - Net Amount: 0.00
 - Max Withdrawal: 4,000,000.00
- Current Allocations:**

CO	Net Par	MAX WITHDRAWAL	Allocated Par Amount
☒ CME	0.00	4,000,000.00	-4,000,000.00
- Buttons:** **OK** (highlighted with a red border), Select, Allocate All, Cancel

The Net Par and Allocated Par Amounts will display with a negative value to reflect the total withdrawal amount.

18. Click **Save**. The Daily Transaction list screen will display.

4.0 Withdrawal Instruction

Clearing Firms may wish to withdraw excess collateral or replace existing IEF, Treasury Securities, Letters of Credit or other approved CME Group collateral for performance bond. Firms are notified of an excess performance bond account balance via the CME Group SPAN Recap Ledger, the Settlement Requirement screens in the C21-Banking and Asset Management system, and the C21-Settlement System.

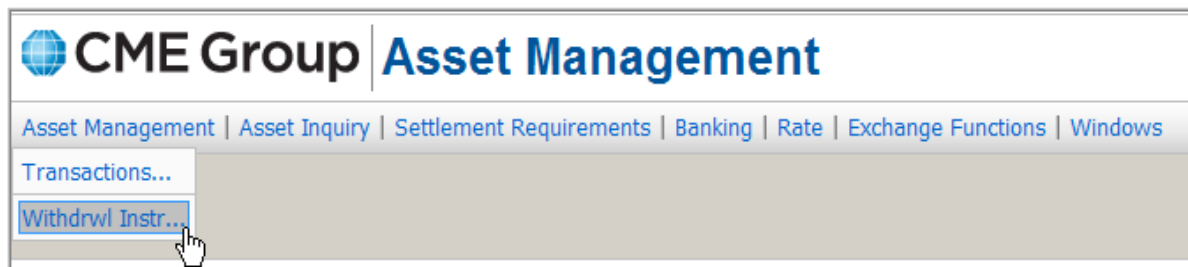
You will find withdrawal account information already entered in this system by CME Clearing. **However, the clearing member firm is responsible for maintaining accurate data.** As a result, you should review and update your withdrawal instructions as needed BEFORE attempting a withdrawal transaction.

This section provides detailed steps for viewing, updating, adding, and deleting the withdrawal instructions for your firm. It also has instructions for requesting a withdrawal of cash/currency and treasury security or other approved assets.

Note: Please contact CME Clearing Financial unit prior to updating or entering a Withdrawal Instruction.

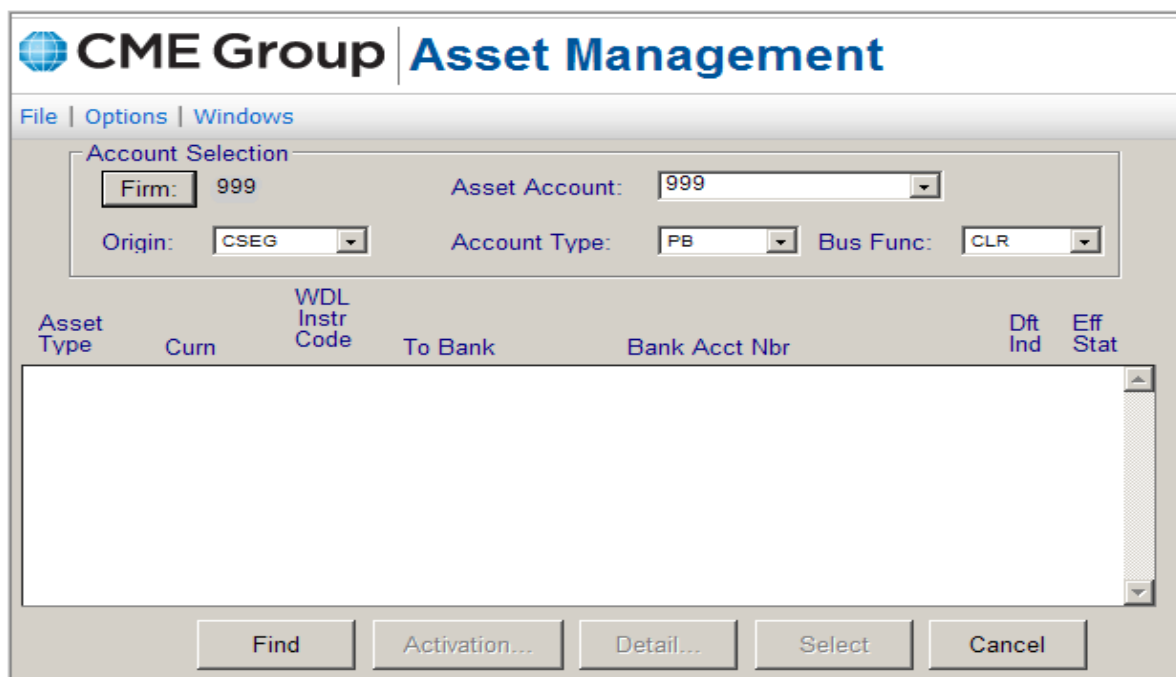
4.1. Viewing Withdrawal Account Instructions

1. From the Asset Management Main Menu, select **Withdrawal Instructions**.



The screenshot shows the CME Group Asset Management interface. The top navigation bar includes links for Asset Management, Asset Inquiry, Settlement Requirements, Banking, Rate, Exchange Functions, and Windows. The left-hand pane shows a list of options, with 'Withdrawal Instructions' (labeled as 'Withdrwl Instr...') being the selected option, indicated by a mouse cursor pointing at it.

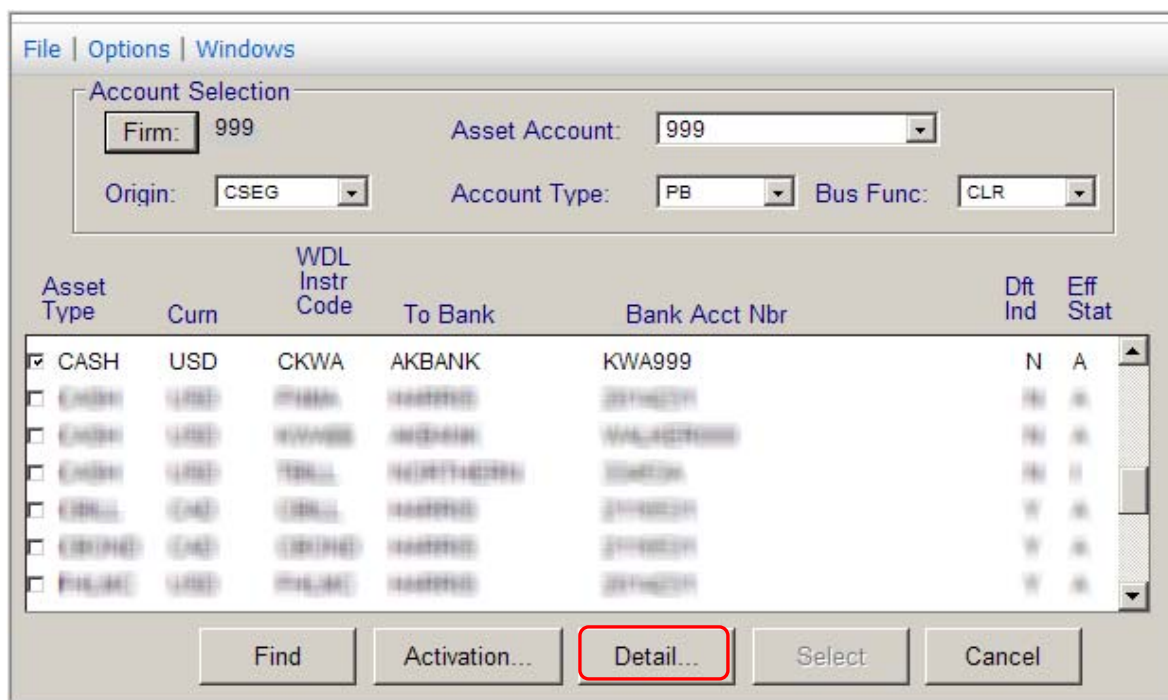
The *Withdrawal Instruction List* screen will display.



The screenshot displays the 'Withdrawal Instruction List' screen. It features a header with 'CME Group Asset Management' and a menu bar with 'File', 'Options', and 'Windows'. Below the menu is an 'Account Selection' section with the following fields: 'Firm' (999), 'Asset Account' (999), 'Origin' (CSEG), 'Account Type' (PB), and 'Bus Func' (CLR). Below these fields is a table with the following columns: 'Asset Type', 'Curn', 'WDL Instr Code', 'To Bank', 'Bank Acct Nbr', 'Dft Ind', and 'Eff Stat'. The table is currently empty. At the bottom of the screen are five buttons: 'Find', 'Activation...', 'Detail...', 'Select', and 'Cancel'.

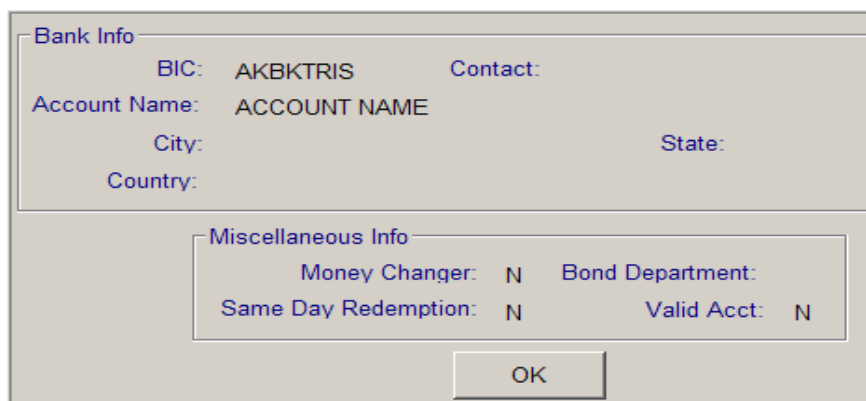
Account Selection

2. Select the appropriate **Asset Account** (clearing firm) number.
3. Select **Origin**.
CSEG (customer segregated funds), **NSEG** (non-customer segregated/house), **COTC** (Cleared OTC Derivatives) or **CNSEG** (non-customer segregated funds) origin.
4. Select **Account Type**. **PB** (Performance Bond) or **SECR** (Security Deposit)
5. Select the appropriate **Business Function** default CLR.
6. Click **Find**. A summary list of the withdrawal account information will display.
7. To view details for a particular account, click the **check box** associated to the withdrawal account.
8. Click **Detail**.



Asset Type	Curr	WDL Instr Code	To Bank	Bank Acct Nbr	Dft Ind	Eff Stat
☒ CASH	USD	CKWA	AKBANK	KWA999	N	A
☐ CASH	USD	CKWA	AKBANK	21142501	N	A
☐ CASH	USD	CKWA	AKBANK	21142502	N	A
☐ CASH	USD	CKWA	AKBANK	21142503	N	A
☐ CASH	USD	CKWA	AKBANK	21142504	N	A
☐ CASH	USD	CKWA	AKBANK	21142505	N	A
☐ CASH	USD	CKWA	AKBANK	21142506	N	A
☐ CASH	USD	CKWA	AKBANK	21142507	N	A
☐ CASH	USD	CKWA	AKBANK	21142508	N	A
☐ CASH	USD	CKWA	AKBANK	21142509	N	A
☐ CASH	USD	CKWA	AKBANK	21142510	N	A

9. The withdrawal instruction Detail screen will display. Click **OK** to close.



Bank Info

BIC: AKBKTRIS Contact:

Account Name: ACCOUNT NAME

City: State:

Country:

Miscellaneous Info

Money Changer: N Bond Department:

Same Day Redemption: N Valid Acct: N

OK

4.2. Updating Withdrawal Instructions

To update withdrawal account instructions for all Securities, IEF, Cash or Foreign Currency, you must complete the following steps:

Common Terms:



- ☒ Default for Asset – Default Instructions
- ☒ Same Day Redemption for mutual funds is currently not available
- ☒ Money Changer – Asset to be sent to money changer to be converted to foreign currency.

1. On the Asset Management Main Menu move the mouse over Asset Management.
2. Click **Withdrawal Instructions**. The *Withdrawal Instruction List* screen will display.
3. In **Account Selection** complete the fields as necessary.
4. Click **Find**. The current withdrawal instructions will display.
5. Click the **check box** associated to the withdrawal account to update.
6. Click **Update** located under File. The Withdrawal Instruction Maintenance screen will display.

 **CME Group** | **Asset Management**

Withdrawal Instr | Options | Windows

Action: UPDATE Firm: 999

Withdrawal Information

Asset Account: 999 Asset Type: CASH Curr: USD

Origin: CSEG Account Type: PB ☐ Default for Asset

Wthdr Instr: CKWA Bus Func: CLR ☐ Same Day Redempt

☐ Money Changer

Bank Information

Bank: AKBKTRIS AKBANK Bond Dept: ☐

Account Name: ACCOUNT NAME

Account Nbr: KWA999

Attention:

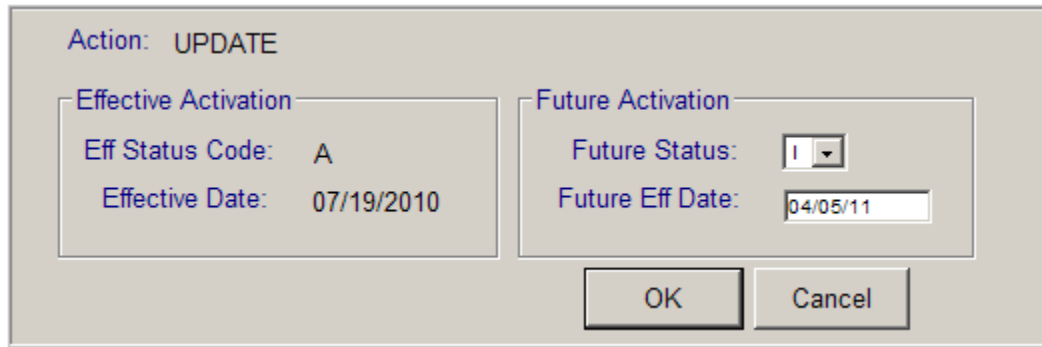
City: State:

Country:

Activate... Save Save/Continue Cancel

7. Enter the update as needed in the following fields:
 - o Click **Bank** to select a new bank
 - o **Bond Dept:** If the withdrawal should be directed to the Bond department of the bank, enter a 'Y' (Yes)
 - o Account Name
 - o Account Number
 - o Attention
 - o City, State
 - o Country
8. Click **Activate**. The Activate/Inactivate screen will display.
 - a. Change **Future Status** to 'I'.
 - b. Click **OK**.
To confirm the Future Status is an 'A' and Effective Activation, Eff Status Code is 'I'.
 - c. Click **Activate**.
 - d. Click **OK**.

Note: This process is inactivating the current instructions and activating the new instructions.



Action: UPDATE

Effective Activation		Future Activation	
Eff Status Code:	A	Future Status:	I
Effective Date:	07/19/2010	Future Eff Date:	04/05/11

OK Cancel

Note: If the status is not changed, the following message will display –
The entered Future Status is the same as the current status.

9. Click **Save**. The *Withdrawal Instruction List* screen will display. The withdrawal instructions listed will reflect your changes.

4.3. Adding New Withdrawal Instructions

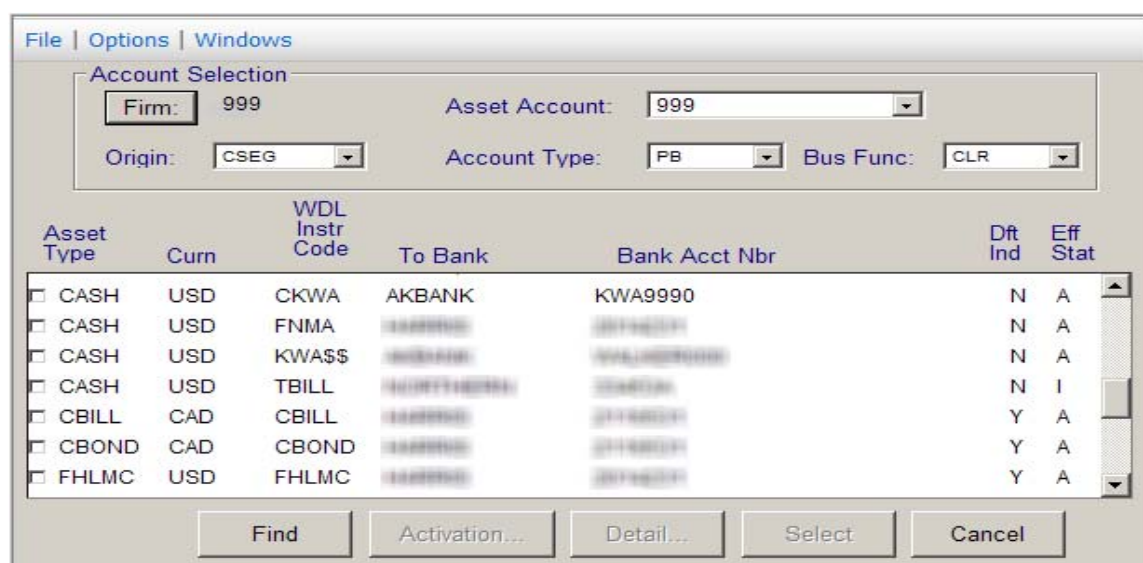
To add a new withdrawal instruction for Securities, IEF, Cash, Stock, or Foreign Currency you must complete the following steps:

1. On the Asset Management Main screen move the mouse over Asset Management.
2. Click **Withdrawal Instruction**. The *Withdrawal Instruction List* screen will display.

Note: Before adding a new withdrawal instruction, check to see if a withdrawal instruction is in place for that particular Asset Type.

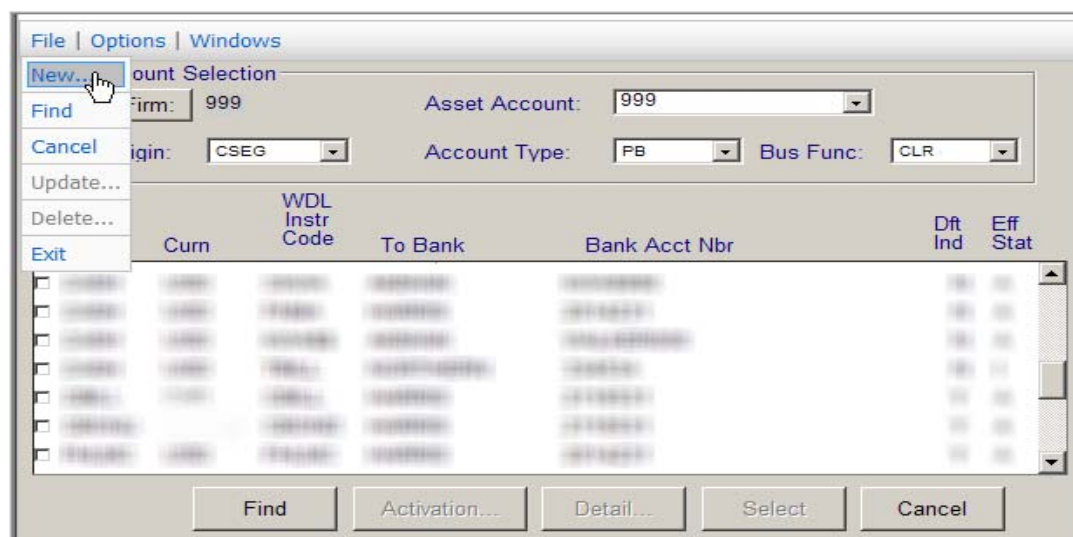
- a. Fill in the Account Selection.
- b. Click **Find**, after entering the search information in the Account Selection.

Review the current listing before adding a new instruction.



Asset Type	Curr	WDL Instr Code	To Bank	Bank Acct Nbr	Dft Ind	Eff Stat
☐ CASH	USD	CKWA	AKBANK	KWA9990	N	A
☐ CASH	USD	FNMA			N	A
☐ CASH	USD	KWA\$\$			N	A
☐ CASH	USD	TBILL			N	I
☐ CBILL	CAD	CBILL			Y	A
☐ CBOND	CAD	CBOND			Y	A
☐ FHLMC	USD	FHLMC			Y	A

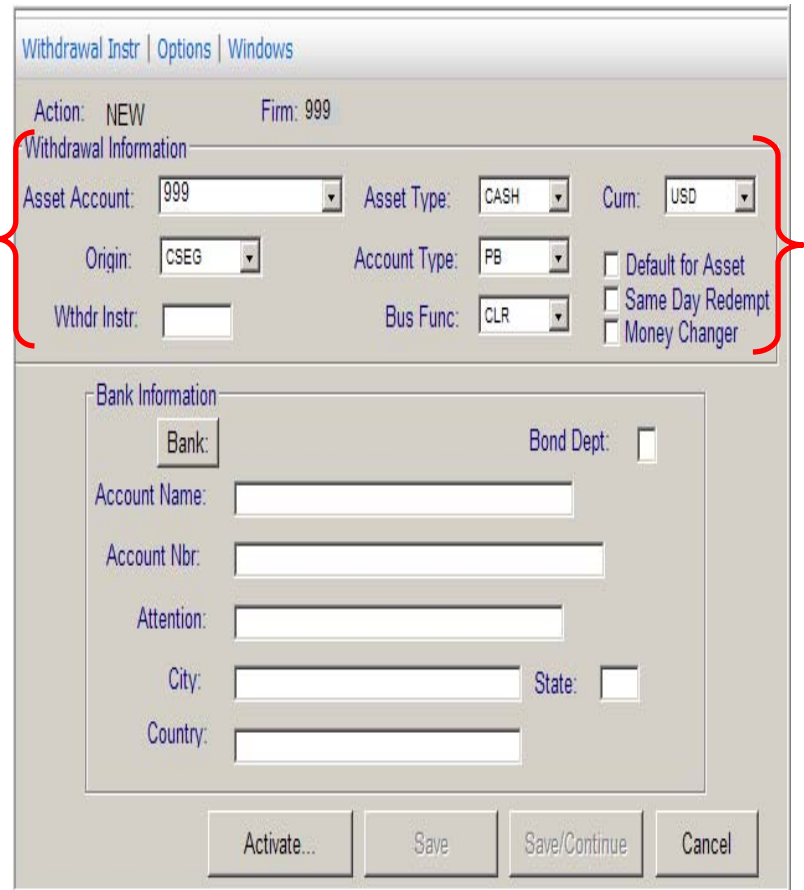
3. To add a new instruction, move the mouse over **File**.
4. Click **New**. The Withdrawal Instruction Maintenance screen will display.



5. Enter the appropriate data in the Withdrawal Information section:

- **Asset Account**
- **Asset Type**
- **Currency**
- **Origin**
- **Account Type**
- **Business Function**

Note: Reference page 6 for more details on the above fields.



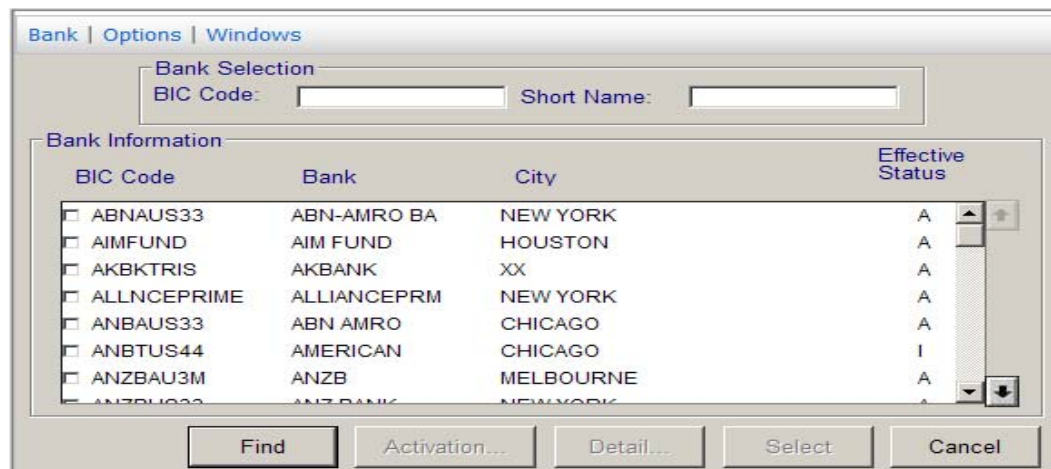
6. In the **Withdrawal Instruction** field, enter an abbreviated code (up to 5 characters) which will identify the instruction e.g., CBOND (customer bonds).

7. Select the appropriate check box (may choose more than one):

- **Default for Asset** - - Default instructions.
- **Same Day Redemption** for mutual funds is currently not available.
- **Money Changer** - - Assets to send to Money Changer to convert to foreign currency.

8. In the *Bank Information* section, click the **Bank** button. The *Bank Selection* screen will display with a list of eligible banks. It includes the following information:

- **BIC Code:** Bank Identification Code
- **Bank:** Abbreviated bank name
- **City**
- **Effective Status:** A=Active - I=Inactive



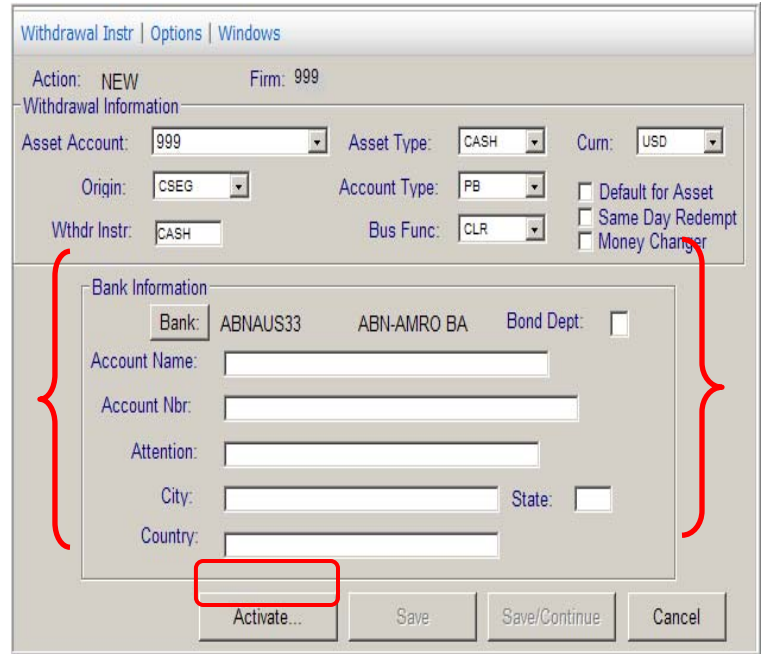
BIC Code	Bank	City	Effective Status
☐ ABNAUS33	ABN-AMRO BA	NEW YORK	A
☐ AIMFUND	AIM FUND	HOUSTON	A
☐ AKBKTRIS	AKBANK	XX	A
☐ ALLNCEPRIME	ALLIANCEPRM	NEW YORK	A
☐ ANBAUS33	ABN AMRO	CHICAGO	A
☐ ANBTUS44	AMERICAN	CHICAGO	I
☐ ANZBAU3M	ANZB	MELBOURNE	A
☐ ANZBANK	ANZ BANK	NEW YORK	A

9. Click the **bank** that is to receive the asset.

10. Click **Select**. The selected bank name will display in the Bank field.

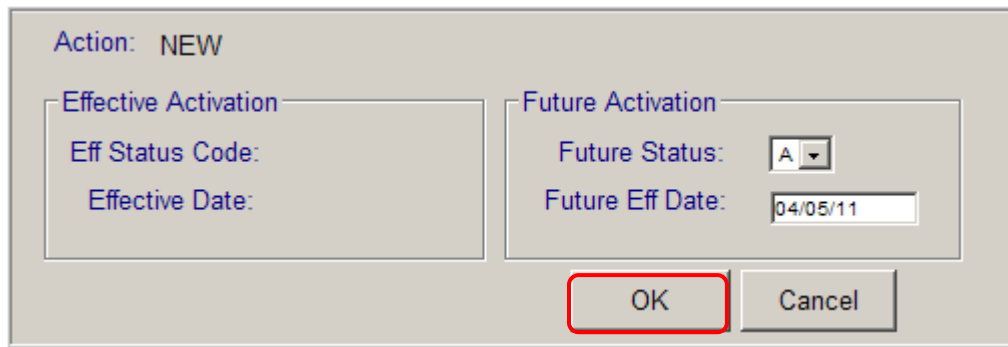
11. Enter the appropriate data in the Bank Information section:

- **Bond Dept:** If the withdrawal is for the Bond department of the bank, enter a 'Y' (Yes).
- **Account Name**
- **Account Number**
- Attention: Enter Contact or special department name or Ultimate Banking name and contact.
- **City**
- **State**
- **Country**



12. Click **Activate**. The *Activate/Inactivate Data* screen will display. This screen indicates the effective date of the instruction.

13. Click **OK** to activate the instructions. The Future Activation Status code will be an 'A' (active). The screen will return to the *Withdrawal Instruction Maintenance* screen.



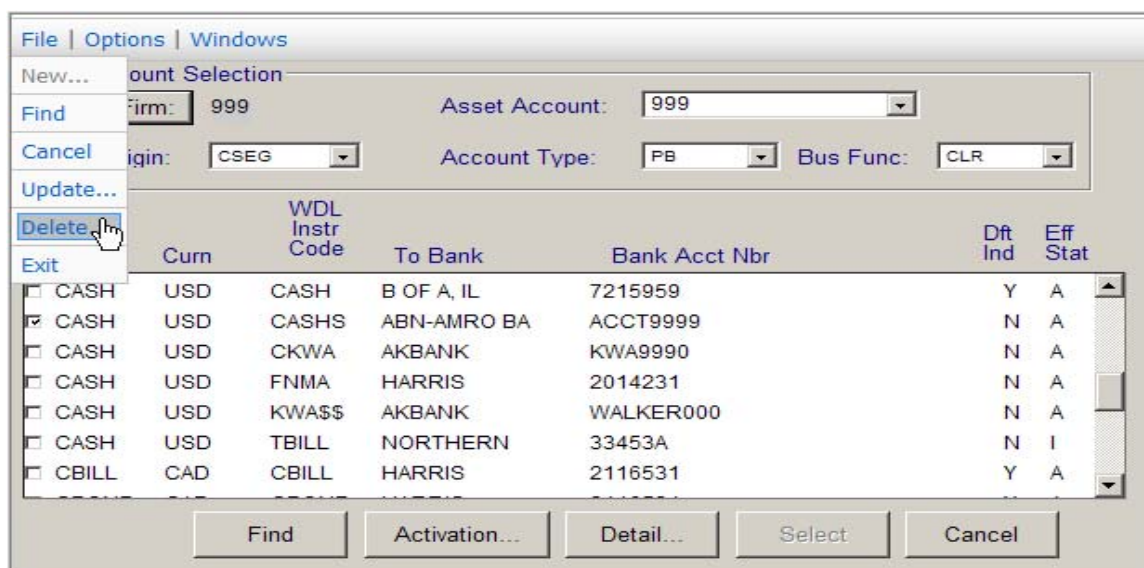
14. Select one of the following:

- To enter more withdrawal instructions, click **Save/Continue**.
- To save the withdrawal instruction, click **Save**.

4.4. Deleting a Withdrawal Instruction

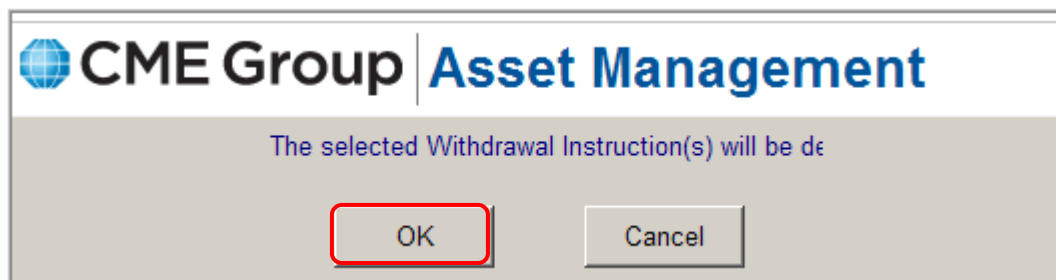
To delete withdrawal account instructions for all Securities, IEF, Cash or Foreign Currency you must execute the following steps:

1. On the Asset Management Main screen move the mouse over Asset Management.
2. Click **Withdrawal Instruction**. The *Withdrawal Instruction List* screen will display.
3. Enter the **Account Selection** information
4. Click **Find**. This will display the withdrawal instructions list.
5. Click the **check box** associated to the withdrawal account.
6. Click **Delete** located under File.



	Curn	WDL Instr Code	To Bank	Bank Acct Nbr	Dft Ind	Eff Stat
☐	CASH	USD	CASH	B OF A, IL	7215959	Y A
☒	CASH	USD	CASHS	ABN-AMRO BA	ACCT9999	N A
☐	CASH	USD	CKWA	AKBANK	KWA9990	N A
☐	CASH	USD	FNMA	HARRIS	2014231	N A
☐	CASH	USD	KWA\$\$	AKBANK	WALKER000	N A
☐	CASH	USD	TBILL	NORTHERN	33453A	N I
☐	CBILL	CAD	CBILL	HARRIS	2116531	Y A

7. The *Confirm Delete* screen will display. Click **OK**.



 **CME Group** | **Asset Management**

The selected Withdrawal Instruction(s) will be de

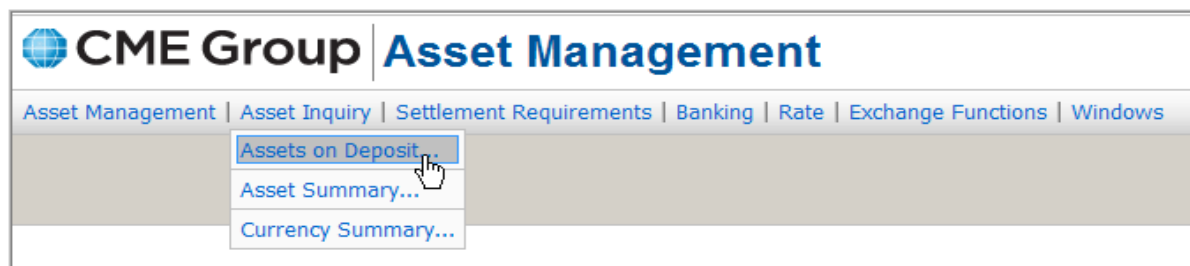
OK **Cancel**

5.0 Asset Inquiry

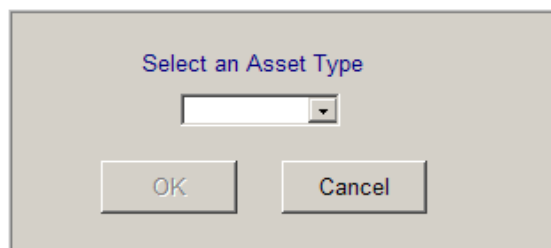
The Asset Inquiry function of the system allows you to view both summary and detailed listing of all assets that are on deposit for your firm with CME Group. Additionally, you can view the performance bond value of those assets.

5.1. How to view Assets on Deposit for Performance Bond and Security Deposit Requirements

1. On the Asset Management Main Menu move the mouse over Asset Inquiry.
2. Click **Assets on Deposit**. The *Asset Type Selection* screen will display.



3. Select an **Asset Type**.
4. Click **OK**.

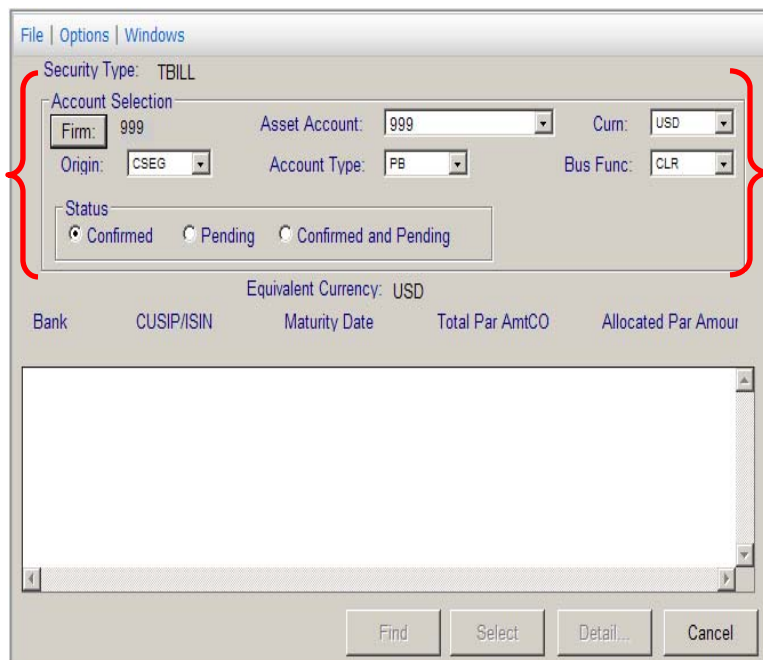


5. Enter the appropriate data in the Account Selection:

- **Asset Account**
- **Currency**
- **Origin**
- **Account Type**
- **Business Function**

Note: The **Status** section will default to list confirmed (verified) assets.

6. After setting the selection criteria, click **Find**.

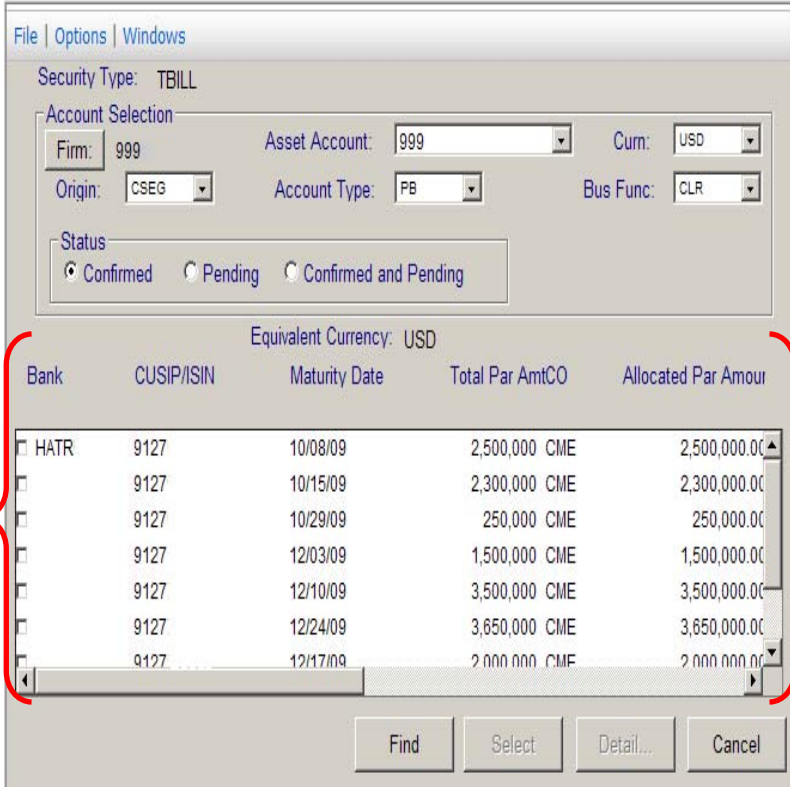


The pledges that met your performance bond requirements for the designated account and currency will display. The information listed includes:

- **Bank**
- **CUSIP/ISIN**
- **Maturity Date**
- **Total Par Amt**
- **CO**
- **Allocated Par Amount**
- **PB Value**
- **PB Value (in USD)**
- **Security Name**

***Note:** To view at a detail level, click on the check box and click **Detail**.*

7. To exit, click **Cancel**.



File | Options | Windows

Security Type: TBILL

Account Selection

Firm: 999 Asset Account: 999 Curr: USD

Origin: CSEG Account Type: PB Bus Func: CLR

Status

☒ Confirmed ☐ Pending ☐ Confirmed and Pending

Equivalent Currency: USD

Bank	CUSIP/ISIN	Maturity Date	Total Par Amt	CO	Allocated Par Amount
☐ HATR	9127	10/08/09	2,500,000	CME	2,500,000.00
☐	9127	10/15/09	2,300,000	CME	2,300,000.00
☐	9127	10/29/09	250,000	CME	250,000.00
☐	9127	12/03/09	1,500,000	CME	1,500,000.00
☐	9127	12/10/09	3,500,000	CME	3,500,000.00
☐	9127	12/24/09	3,650,000	CME	3,650,000.00
☐	9127	12/17/09	2,000,000	CME	2,000,000.00

Find Select Detail... Cancel

Detail View



 **CME Group** | **Asset Management**

Details

CUSIP/ISIN: 9127 Maturity Date: 10/08/09

Coupon Rate: 0.00 Bank: HATR

Total Par: 2,500,000.00 CO: CME

PB Value: 2,500,000.00 Par Amount: 2,500,000.00

Security Name:

OK

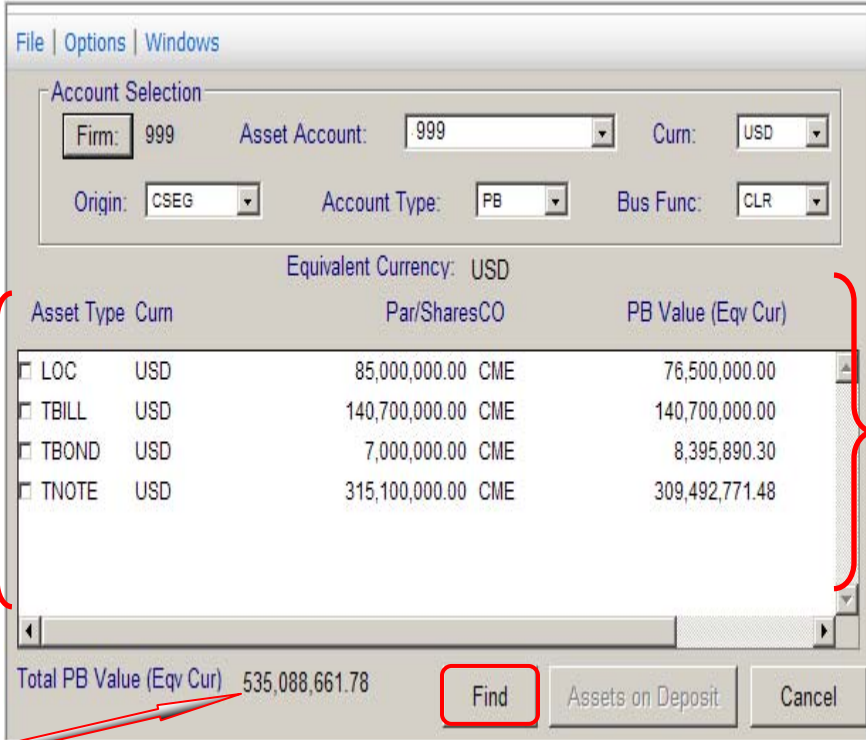
5.2. Asset Summary Display

1. On the main menu move the mouse over Asset Inquiry.
2. Click **Assets Summary**.

3. Enter the appropriate data in the Account Selection:

- **Asset Account**
- **Currency**
- **Origin**
- **Account Type**
- **Business Function**

4. Click **Find** to display the asset summary.



File | Options | Windows

Account Selection

Firm: 999 Asset Account: 999 Cum: USD

Origin: CSEG Account Type: PB Bus Func: CLR

Equivalent Currency: USD

Asset Type	Cum	Par/SharesCO	PB Value (Eqv Cur)
☐ LOC	USD	85,000,000.00 CME	76,500,000.00
☐ TBILL	USD	140,700,000.00 CME	140,700,000.00
☐ TBOND	USD	7,000,000.00 CME	8,395,890.30
☐ TNOTE	USD	315,100,000.00 CME	309,492,771.48

Total PB Value (Eqv Cur) 535,088,661.78

Find Assets on Deposit Cancel

Asset Summary

Securities List

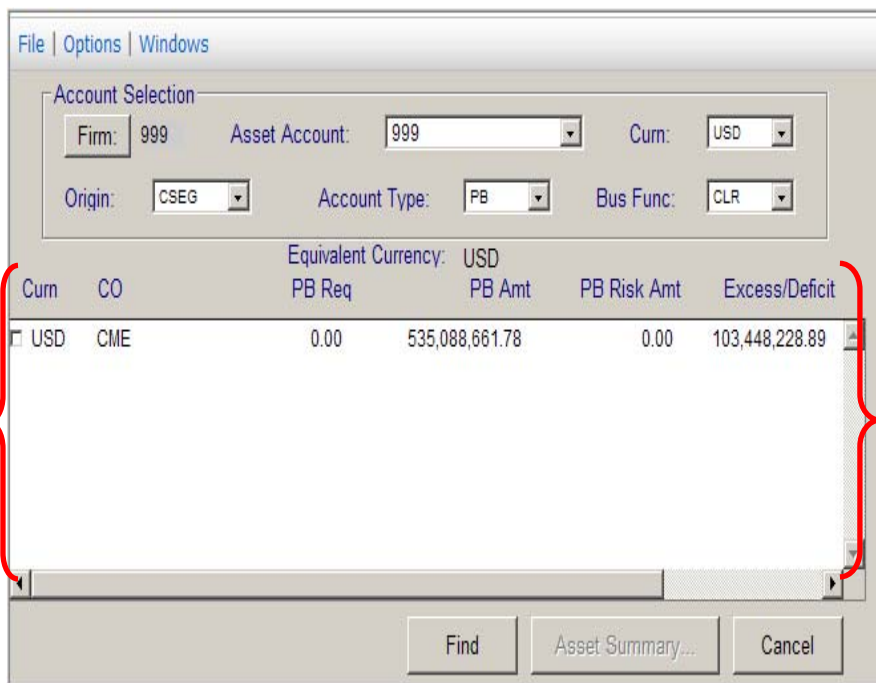
1. To see a listing of each asset type, click the **check box**.
2. Click **Assets on Deposit**.
3. Click **Cancel**, to exit.

5.3. Currency Summary Display

1. On the main menu move the mouse over **Asset Inquiry**.
2. Click **Currency Summary**.
3. Enter the appropriate data in the Account Selection:

- **Asset Account**
- **Currency**
- **Origin**
- **Account Type**
- **Business Function**

4. Click **Find** to display the currency summary.



Cum	CO	PB Req	PB Amt	PB Risk Amt	Excess/Deficit
☒ USD	CME	0.00	535,088,661.78	0.00	103,448,228.89

Securities List

To see a summary of each asset type:

1. Click the **check box**.
2. Click **Assets Summary**.

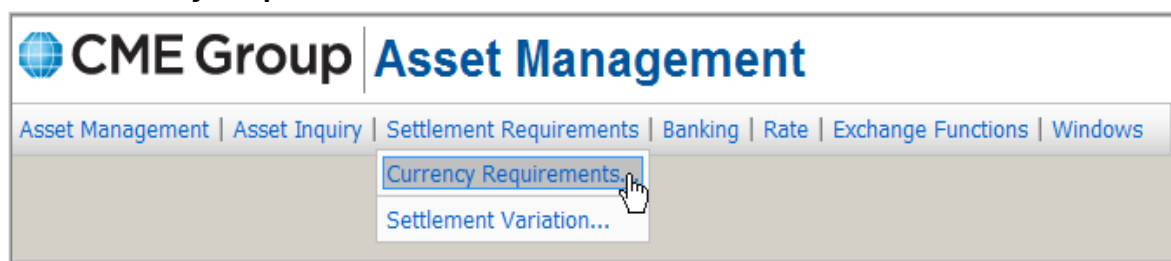
6.0 Settlement Requirements

The Settlement Requirements function of the system allows users to view Currency Requirements and Settlement Variation.

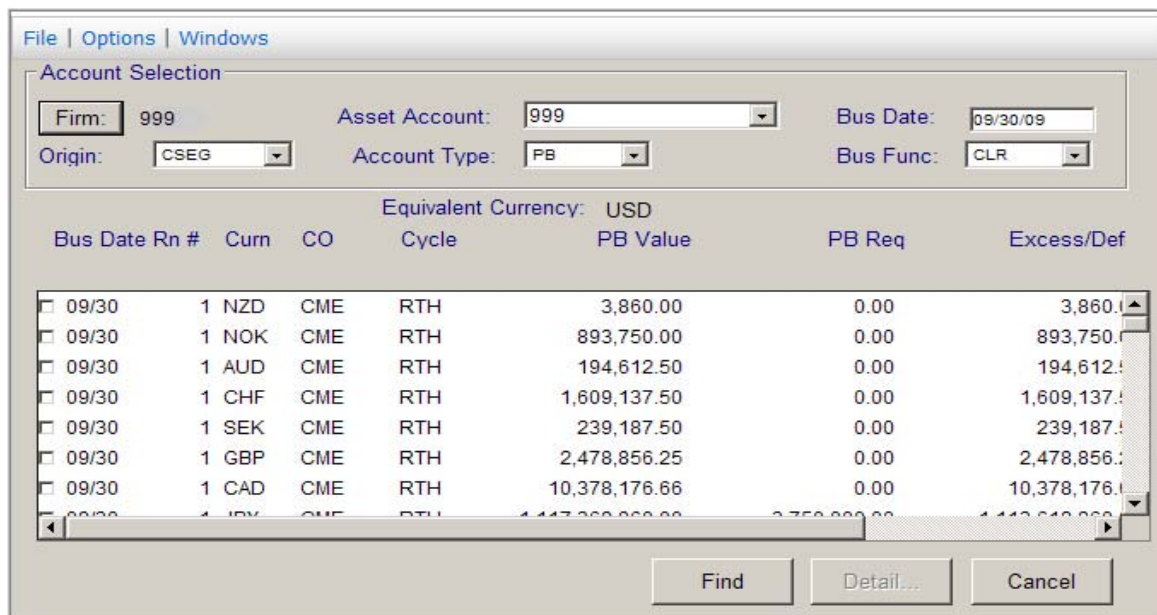
Note: Although, there is a Settlement Requirement option in the Asset Management application, CME request that users continue to view their daily settlement figures in the Settlement application.

6.1. How to view Currency Requirements or Settlement Variation

1. On the Asset Management Main Menu move the mouse over Settlement Requirements.
2. Click **Currency Requirements**.



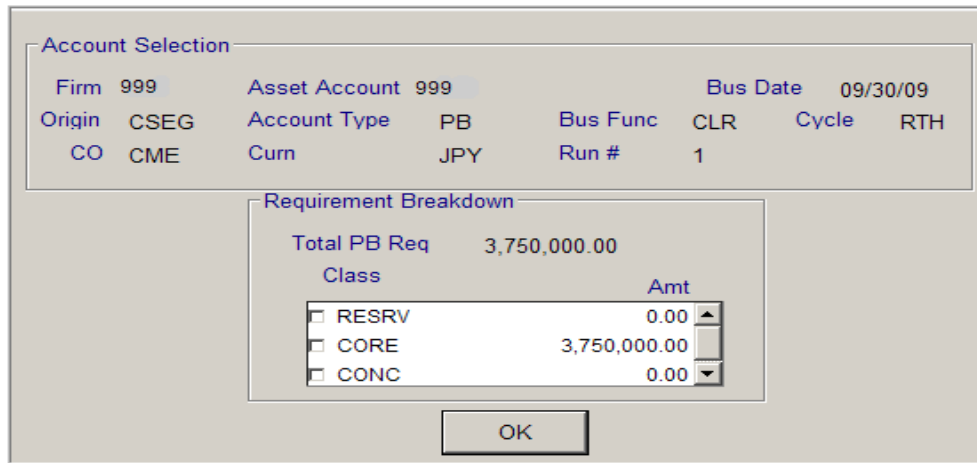
3. Enter the appropriate data in the Account Selection:
 - **Asset Account**
 - **Currency**
 - **Origin**
 - **Account Type**
 - **Business Function**
4. Click **Find** to display the Currency Requirements List.



Bus Date	Rn #	Curn	CO	Cycle	PB Value	PB Req	Excess/Def
09/30	1	NZD	CME	RTH	3,860.00	0.00	3,860.00
09/30	1	NOK	CME	RTH	893,750.00	0.00	893,750.00
09/30	1	AUD	CME	RTH	194,612.50	0.00	194,612.50
09/30	1	CHF	CME	RTH	1,609,137.50	0.00	1,609,137.50
09/30	1	SEK	CME	RTH	239,187.50	0.00	239,187.50
09/30	1	GBP	CME	RTH	2,478,856.25	0.00	2,478,856.25
09/30	1	CAD	CME	RTH	10,378,176.66	0.00	10,378,176.66

5. To see a breakdown of a currency, click the **check box**.

- Click **Detail**.



Account Selection

Firm 999 Asset Account 999 Bus Date 09/30/09

Origin CSEG Account Type PB Bus Func CLR Cycle RTH

CO CME Cum JPY Run # 1

Requirement Breakdown

Total PB Req 3,750,000.00

Class	Amt
☐ RESRV	0.00
☐ CORE	3,750,000.00
☐ CONC	0.00

OK

- Click **OK** to return to the Currency Requirements list.
- To exit, click **Cancel**.

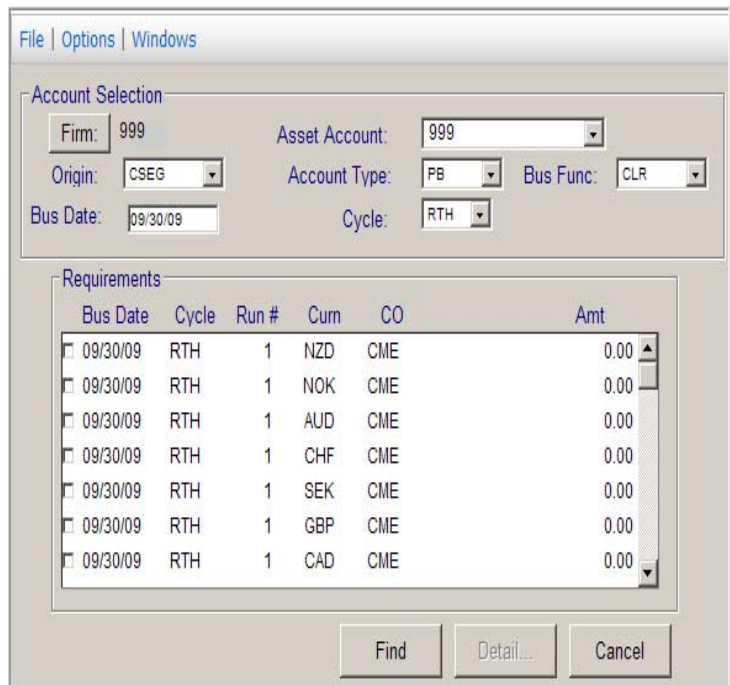
6.2. Settlement Variation Display

Note: Although, there is a Settlement Variation option in the Asset Management application, CME request that the firms still use the Settlement application to retrieve final banking amounts.

- On the main menu move the mouse over **Settlement Requirements**.
- Click **Settlement Variation**.
- Enter the appropriate data in the Account Selection:

- **Asset Account**
- **Origin**
- **Account Type**
- **Business Function**
- **Business Date**
- **Cycle**

- Click **Find** to display the Settlement Variation.
- To display the details, click the **check box**.
- Click **Details**.
- Click **OK** to return.
- Click **Cancel** to exit.



File | Options | Windows

Account Selection

Firm: 999 Asset Account: 999

Origin: CSEG Account Type: PB Bus Func: CLR

Bus Date: 09/30/09 Cycle: RTH

Requirements

Bus Date	Cycle	Run #	Cum	CO	Amt
☐ 09/30/09	RTH	1	NZD	CME	0.00
☐ 09/30/09	RTH	1	NOK	CME	0.00
☐ 09/30/09	RTH	1	AUD	CME	0.00
☐ 09/30/09	RTH	1	CHF	CME	0.00
☐ 09/30/09	RTH	1	SEK	CME	0.00
☐ 09/30/09	RTH	1	GBP	CME	0.00
☐ 09/30/09	RTH	1	CAD	CME	0.00

Find Detail... Cancel

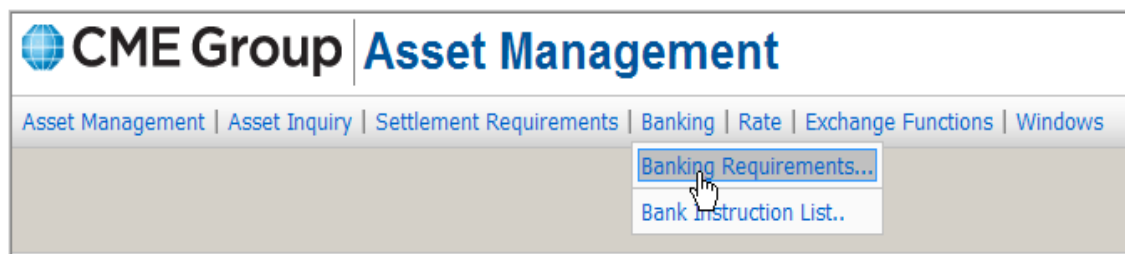
7.0 Banking

The Banking function of the system allows users to view Banking Requirements and Bank Instruction List.

Note: Although, there is a Banking option in the Asset Management application, CME request that the firms still use the Settlement application to view their daily settlement figures.

7.1. How to view Banking Requirements and Bank Instruction List

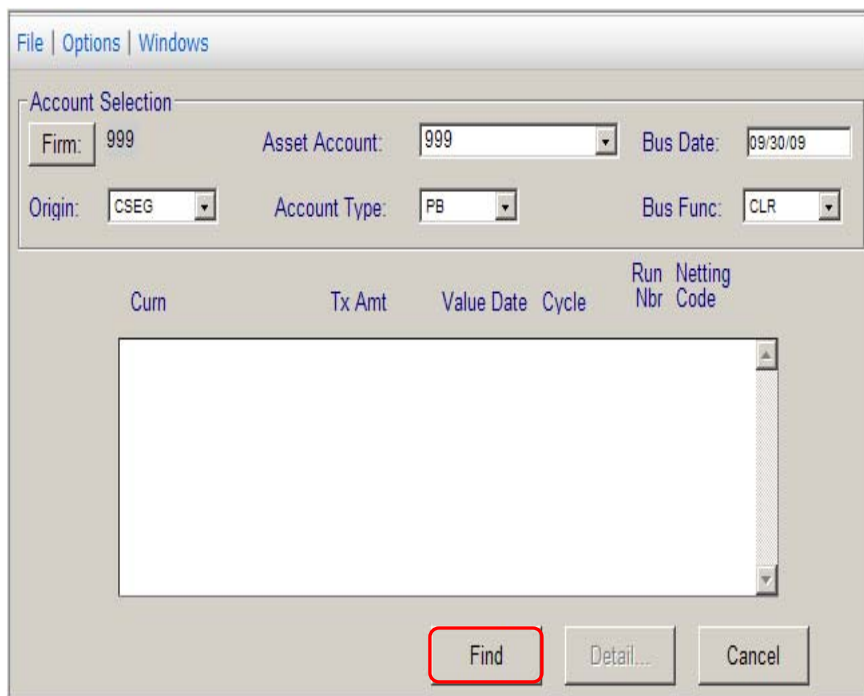
1. On the Asset Management Main Menu move the mouse over **Banking**.
2. Click **Banking Requirements**.



3. Enter the appropriate data in the Account Selection:

- **Asset Account**
- **Business Date**
- **Origin**
- **Account Type**
- **Business Function**

4. Click **Find** to display the Banking Requirements List.



- To see the details, click the **check box**.

File | Options | Windows

Account Selection

Firm: 999 Asset Account: 999 Bus Date: 09/30/09

Origin: CSEG Account Type: PB Bus Func: CLR

	Curn	Tx Amt	Value Date	Cycle	Run Nbr	Netting Code
☒	USD	19,447,000.00	09/30/09	ITD	1	SVOP
☐	USD	2,830,000.00	09/30/09	RTH	1	PB
☐	USD	-22,591,853.91	09/30/09	RTH	1	SVOP

Find Detail... Cancel

- Click **Find**.
- Click **OK** to return to the Banking Requirements list.

Common Terms:



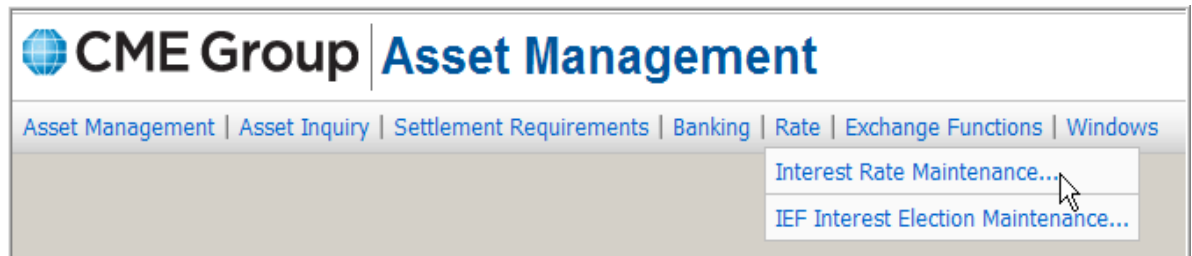
- ☒ SVOP – Settlement Variation Option Premium
- ☒ PB – Performance Bond

8.0 Rate

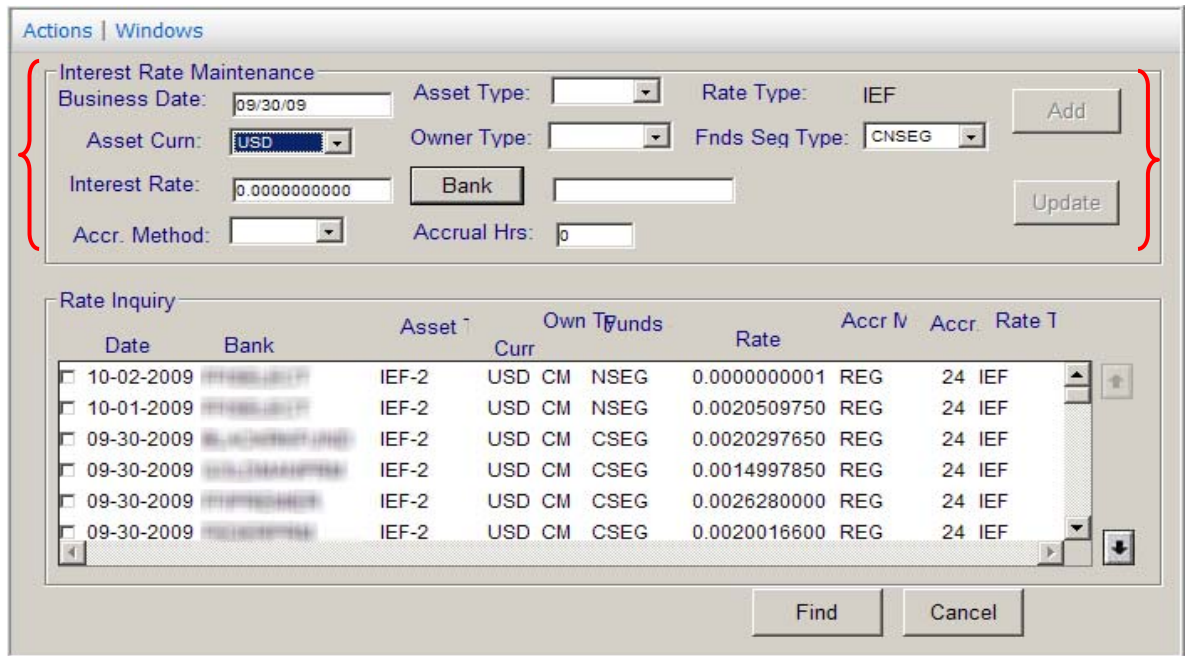
The Rate function of the system refers to the Interest Rate Maintenance (IEF – Interest Earning Facility). CME Group has developed procedures to support the acceptance of money market mutual fund shares at CME Group. Firms can add, withdraw, or transfer IEF funds using the transaction maintenance window.

8.1. Interest Rate Maintenance

1. On the Asset Management Main Menu move the mouse over Rate.
2. Click **Interest Rate Maintenance**.



3. To search for a rate by Bank, enter the appropriate data in the **Interest Rate Maintenance** section.
4. Enter the **Asset Currency** to enable the **Bank** button.
5. Click **Find**.



Interest Rate Maintenance

Business Date: 09/30/09 Asset Type: Rate Type: IEF Add

Asset Curr: USD Owner Type: Fnds Seg Type: CNSEG Update

Interest Rate: 0.0000000000 Bank

Accr. Method: Accrual Hrs: 0

Rate Inquiry

Date	Bank	Asset	Curr	Own	Funds	Rate	Accr M	Accr	Rate T
10-02-2009	FFH&B&L US F	IEF-2	USD	CM	NSEG	0.0000000001	REG	24	IEF
10-01-2009	FFH&B&L US F	IEF-2	USD	CM	NSEG	0.0020509750	REG	24	IEF
09-30-2009	W&A US FUND (USD)	IEF-2	USD	CM	CSEG	0.0020297650	REG	24	IEF
09-30-2009	W&A US FUND (USD)	IEF-2	USD	CM	CSEG	0.0014997850	REG	24	IEF
09-30-2009	FFH&B&L US F	IEF-2	USD	CM	CSEG	0.0026280000	REG	24	IEF
09-30-2009	FFH&B&L US F	IEF-2	USD	CM	CSEG	0.0020016600	REG	24	IEF

Find Cancel

6. The Rate Inquiry section will display the *selected bank rate* information.

The *Interest Rate Maintenance* screen has an Owner Type and Accrual Method field below is a list of codes:

Owner Types designates the type of bank account.

- **BF** – Business Function (Related to correspondent bank accounts)
- **CM** – Clearing Member
- **CO** – Clearing Organization
- **PF** – Parent Firm
- **JT** – Joint (Related to concentration bank accounts)

Note: Asset type, IEF 2 thru 5 is always 'CM' and IEF is 'CO'.

The *Accrual Method* designates the accrual method used to calculate interest on deposits for the fund when a split month-end scenario occurs.

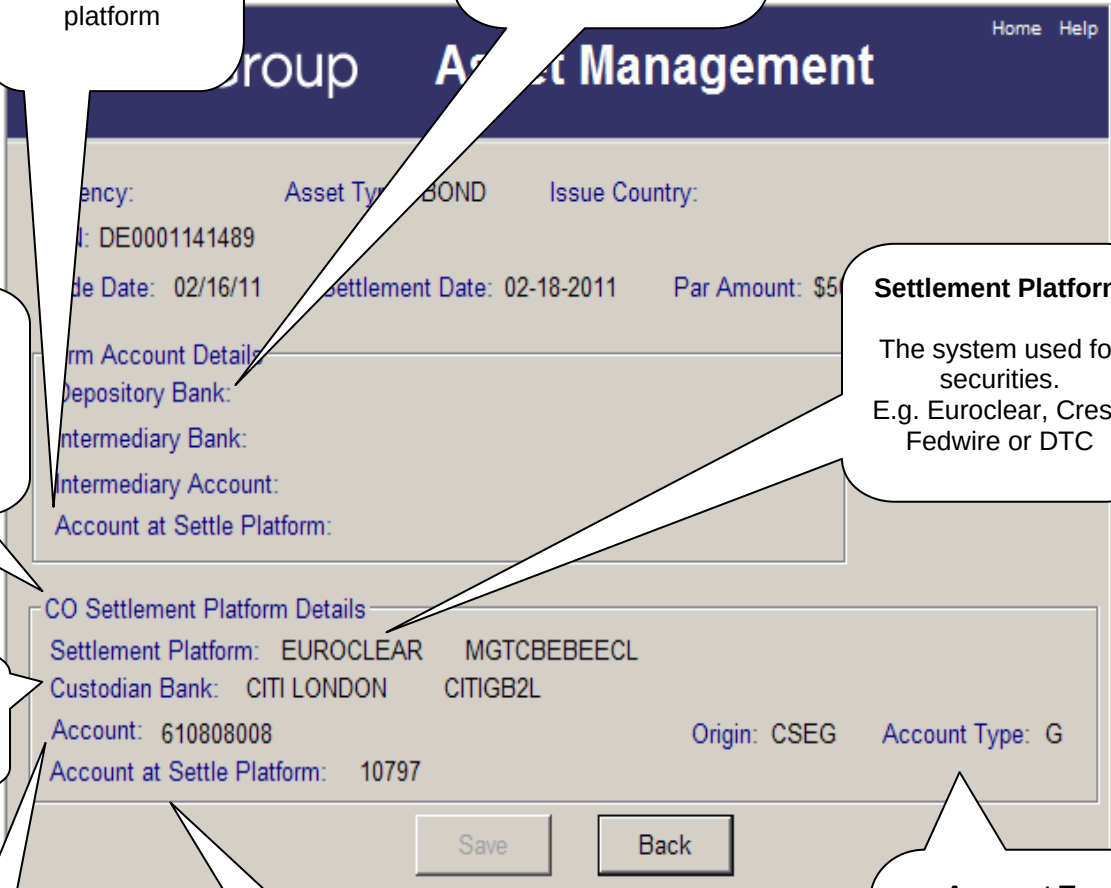
Note: A split month scenario is one where; the last calendar date for the month may be a Friday or Saturday. The *INCL* and *EXCL* methods apply on the first calendar day of the new month.

- **REG (Regular)** - Accrual is based on the asset balance that exist on the last business date (LBD) for all days applicable to the rate. If the business date is the LBD, the interest for weekend days for the new month is paid.
- **EXCL (Exclude)** - Accrual beginning with the first day of the new month based on the asset balance as of last business date excluding IEF Interest amount paid out for the current month.
- **INCL (Include)** - Accrual beginning with the first day of the new month based on the asset balance as of last business date including IEF Interest amount paid out for the current month.

9.0 Appendix I – Terms

Code	Term
Asset Type	Security Type
Bank Acct Nbr	Bank Account Number
CBCBT	CME and Board of Trade Clearing Corp
CLR	Clearing
Core OMARG	Core Margin Requirements
Curn	Currency type
CUST	Customer
Dft	Default account indicator - - Y = Yes or N = No
Eff Stat	Effective Status - - A = Active or I = Inactive
FMT	Fund Movement Type
ITD	Inter-Day Training Hours
MBR	Member
MOSSX	Mutual Offset with SIMEX
OPP	Option Premium Pass-Through
PB	Performance Bond
Resrv OMARG	Reserve Margin Requirements
SECR	Security Deposit
SV	Settlement Variation
SVOP	Settlement Variation Option Premium
To Bank	Bank to which the assets will be forwarded
Tx Amt	Transfer Amount
WDL Instr Code	Five character abbreviated codes to reflect the withdrawal type.
XMOCC	Cross-Margining with OCC

10.0 Appendix I I – Settle Window Details



Account at Settle
The firm's or their depository bank's account number on the settlement platform

Depository Bank
CME or CCE
The bank that the firms use to hold their securities

Clearing Organization (CO)
CME or CCE's platform information

Settlement Platform
The system used for securities.
E.g. Euroclear, Crest, Fedwire or DTC

Custodian Bank
CME or CCE

Account Number
CME or CCE

Account at Settle
This is CME or CCE's account number at settlement platform.

Account Type
G-Global or L-Local
Some securities can settle in the global custody window, and some settle in the local market.

Settle Window Fields:

- Agency: DE0001141489
- Asset Type: BOND
- Issue Country:
- Trade Date: 02/16/11
- Settlement Date: 02-18-2011
- Par Amount: \$5
- Firm Account Details
- Depository Bank:
- Intermediary Bank:
- Intermediary Account:
- Account at Settle Platform:
- CO Settlement Platform Details
- Settlement Platform: EUROCLEAR MGTCBEBEECL
- Custodian Bank: CITI LONDON CITIGB2L
- Account: 610808008
- Origin: CSEG
- Account Type: G
- Account at Settle Platform: 10797
- Buttons: Save, Back

11.0 Appendix III – FAQ

1. If I have questions about Asset Management and Banking who do I call?

The **Financial Unit** will be able to answer your questions, **312-207-2594** or email to clearinghousefinancial@cmegroup.com.

2. What is CUSIP?

CUSIP stands for Committee on Uniform Securities Identification Procedures. The USIP number consists of a combination of nine characters, both letters and numbers, which uniquely identify the company or issuer and the type of security. The first six characters identify the issuer and are assigned in an alphabetical fashion. The seventh and eight characters (which can be alphabetical or numerical) identify the type of issue. The last digit is a check digit.

3. What does ISIN stand for?

International Securities Identification Number; ISIN is used as an identifier for Canadian Securities.

4. If I entered the Gold par amount as the number of ounces how is it calculated into the current value amount?

The London p.m. Gold Fixed Price (GLDLNPRM) from Bloomberg is fed into C21 on a nightly basis so that a USD equivalent value for the gold that your firm has on deposit can be calculated. This value will be located on your CAI500 report as 'PB USD Equivalent'.

5. Can the default withdrawal instructions be deleted?

The default instructions cannot be deleted. They can be updated. If the DFT equals 'Y' the instruction can only be updated.

6. What do I enter in the Asset Account area?

Asset Account will be the Firm Number, select a firm number from the drop-down.

7. If there is excess collateral in my performance bond account what should I do?

Firms may withdraw the excess collateral or replace existing collateral.

8. What is 'Par Amount'?

The Par Amount is the value after maturity date. Par amount for securities must be entered in multiples of \$5000.00.

9. What happen to a transaction if the 'Pending Transaction' box is checked?

When a firm checks Pending Transaction that is putting the transaction in the verify status. Someone from the firm will have to verify the transaction. Pending Transaction allows for checks and balances to be done by a person from your firm.

Note: CME Clearing is not going to see the transaction until someone from the firm verifies the pending transaction and remove the check.

10. I keep getting an error on the LOC expiration date?

Expiration dates should fall on the last business day of the quarter.
(i.e. 03/31/2011, 06/30/2011, 09/30/2011, 12/30/2011)

11. Can I allocate a Letter Of Credit (LOC) without having any beneficiaries?

No, beneficiaries have to be selected before allocating.

12. Can the Future Activation Status be coded with an active status code?

Not if the Effective Activation Status code is already in an active state.

13. If an asset is inactive but is still listed can funds be deposited into it?

No, you cannot deposit, confirm or finalize any inactive asset. Assets must be in an active state.

14. When will a Haircut be used?

Haircuts will be applied only when performance bond cash is utilized to meet PB requirements. Haircut is when a percentage of an asset is reduced. Refer to web site Collateral Types Accepted: <http://www.cmegroup.com/clearing/financial-and-collateral-management/collateral-types-accepted.html>

15. What is Pass Thru on Letter of Credit (LOC)?

Pass Thru is a letter of credit that can be given to the firm by its customer. The firm can keep the LOC and put it on their books, or it can pass it on to the CME, which will then give the firm margin credit.

16. What is Performance Bond (Margin Money)

PB is the amount of money or collateral deposited by a clearing firm with CME Clearing. Amount changes daily depending on your margin call.

17. What is a Security Deposit (Guarantee funds)

This is the 500,000.00 the firm put up for the initial deposit. Depending on how much trading a firm does the amount will increase or decrease.

18. What are the collateral transaction timelines?

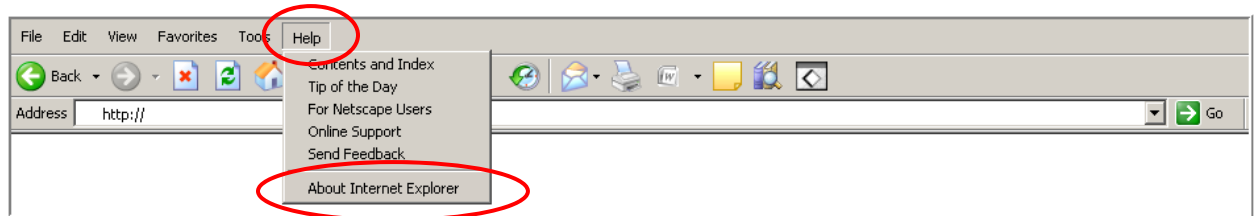
Refer to web site Collateral Transaction Timelines: <http://www.cmegroup.com/clearing/financial-and-collateral-management/collateral-transaction-timeline.html>

12.0 Appendix IV – Internet Explorer

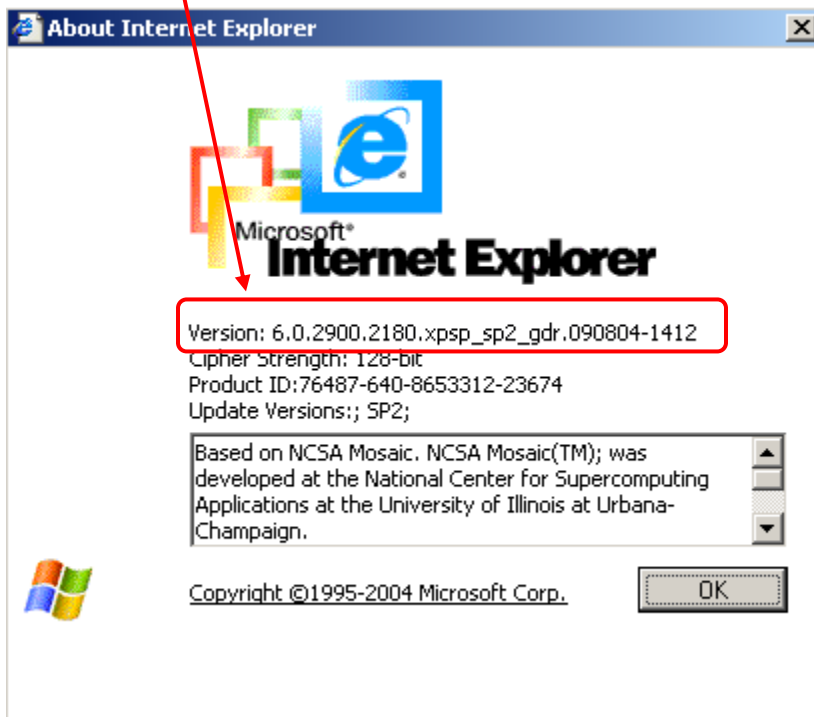
What Internet Explorer (IE) version are you on? CME Group strongly recommends using version 6.0 or higher to achieve improved performance.

To find out what IE version you are on follow the follow steps:

- ✓ Open Internet Explorer
- ✓ Click the word 'Help'



- ✓ Click 'About Internet Explorer'
- ✓ Locate Version





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